

Zhibo Jia

Ph.D Candidate

in Economics (Financial Econometrics)

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Profile

Ph.D. in Economics with a focus in Financial Econometrics. I am seeking a position that will benefit from my research experience in option pricing, trading strategy, Monte Carlo simulation methods, and portfolio optimization. Having worked for years as a senior software engineer, I also have strong abilities in programming, data analysis, and database application.

Citizenship

Canadian

Languages

Mandarin (Native), English

Education

Ph.D. in Economics, University of Western Ontario, Canada, 2012 (expected).

M.A. in Economics, University of Western Ontario, Canada, 2007.

M.E. in Engineering, Beijing Institute of Technology, China, 2000.

B.E. in Engineering, Henan University of Science and Technology, China, 1997.

Dissertation

Numerical and Simulation Methods in Option Pricing and Portfolio Optimization

Committee: John Knight, Stephen G. Sapp, Youngki Shin

Employment

Software Engineer, Kaleidoscope Insight Solutions (London, Canada), 2005-2006

Software Engineer, SIEMENS (Beijing, China), 2004-2005

Software Engineer, Yahoo.com (Beijing, China), 2003-2004

Software Engineer, Sina.com (Beijing, China), 2000-2003

Research Interests

Financial Econometrics, Empirical Finance, Time Series, Applied Econometrics

Research Paper

“Empirical Performance of Efficient Monte Carlo Simulations for Option Pricing in Incomplete Markets” (Job market paper)

Work In Progress

“A Numerical Analysis of the Properties of Optimal Portfolio under Inequality Constraints”

“The Effects of the Use of Realized Volatility on Volatility Trading Strategies”

Conference Presentations

“A Numerical Analysis of the Properties of Optimal Portfolio under Inequality Constraints”

Canadian Economic Association Conference 2011, University of Ottawa, Ottawa, 2011

“Empirical Performance of Efficient Monte Carlo Simulations for Option Pricing in Incomplete Markets”

Canadian Economic Association Conference 2010, Laval University, Quebec City, 2010

Programming

C/C++, MatLab, Stata

SQL on SQLServer, MySQL and Oracle

Teaching Experience

Econometrics, Department of Economics, UWO, 2011-2012

Honors and Awards

Western Graduate Research Scholarship, UWO, 2006-2011

References

Prof. John Knight

Professor

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Prof. Stephen G. Sapp

Associate Professor

Richard Ivey School of Business, University of Western Ontario, London, Ontario, Canada, N6A 3K7

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Dr. Martijn van Hasselt

Behavioral Health Economics Program, RTI International

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For Additional Information Contact:

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