JIAQING ZHU

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8092 Zürich, Switzerland

ACADEMIC INTERESTS

Applied Econometrics; International Finance; Banking; Exchange rate

EDUCATION

ETH Zürich *since 2022*
Ph.D. candidate in Economics

Study Center Gerzensee *2025*
The New and Wondrous Econometrics of Causal Inference (by Alberto Abadie, MIT)

Study Center Gerzensee *2023*
Swiss Program for Beginning Doctoral Students in Economics

Sun Yat-Sen University *2018*
Ph.D. in Finance

ACADEMIC POSITIONS

Assistant Professor of Finance, Guangdong University of Foreign Studies *2018-2022*

PUBLICATIONS

The network and own effects of global-systemically-important-bank designations (with Peter Egger and Jie Li), Journal of International Money and Finance, 2023, 136, 102879.

How COVID-19 travels in- and outside of value chains and then affects the stock market: Evidence from China (with Peter Egger), The World Economy, 2022, 45(2), 523-538.

Does trade cause fear of appreciation? (with Hao Zhang), International Review of Economics and Finance, 2022, 78, 68-80.

Dynamic network and own effects on abnormal returns: evidence from China's stock market (with Peter Egger), Empirical Economics, 2021, 60(1), 487-512.

The U.S.-Chinese trade war: An event study of stock-market responses (with Peter Egger), Economic Policy, 2020, 35(103), 519-559.

Bankruptcy costs, economic policy uncertainty, and FDI entry and exit (with Fansheng Jia and Han Wu), Review of International Economics, 2019, 27(4), 1063-1080.

External financial liabilities and real exchange rate jumps, North American Journal of Economics and Finance, 2019, 48, 202-220.

Exchange rate jumps and exports: Evidence from China (with Guangzhong Li and Jie Li), The World Economy, 2018, 41(9), 2374-2388.

Merge to be too big to fail: A real option approach (with Guangzhong Li and Jie Li), International Review of Economics and Finance, 2017, 51, 342-353.

Understanding bilateral exchange rate risks (with Guangzhong Li and Jie Li), Journal of International Money and Finance, 2016, 68, 103-129.

On the fluctuations of sectoral export competitiveness during major emergencies (with Qun Zhang and Liyan Han), 统计研究, 2023, 40(5), 90-102 (Chinese only).

External debt liabilities and crash risk in currency returns: International evidence (with Guangzhong Li and Shuyu Gong), 经济学(季刊), 2021, 21(01), 285-308 (Chinese only).

Relative performance evaluation and mergers and acquisitions: Theory and empirical evidence (with Guangzhong Li, Jie Li, and Xinchun Li), 经济研究, 2020, 55(03),65-82 (Chinese only).

Exchange rate jumps and cross-border mergers and acquisitions (with Guangzhong Li), 中山大学学报（社会科学版）, 2019, 59(03), 175-185 (Chinese only).

The dynamic impact of the RMB offshore market in Hong Kong on China's monetary policy intermediaries (with Guangzhong Li and Hua Liu), 国际金融研究, 2016, 4, 84-96 (Chinese only).

HONORS AND AWARDS

National Scholarship for Postgraduate Students, China *2017*
National Scholarship for Postgraduate Students, China *2016*

GRANTS

Grant for the Project Asymmetric Spillover Effects of Exchange Rate Jump Risk and the Mechanisms, financed by the National Natural Science Foundation of China, 2020-2022 (190,000 Chinese Yuan)

REFEREE FOR

Empirical Economics; Economics Letters; International Review of Economics and Finance; Journal of Asian Economics; Journal of Economic Behavior and Organization; Review of International Economics; The World Economy; 经济学(季刊)

TEACHING EXPERIENCE

Undergraduate Level: Financial Economics
Graduate Level: Intermediate Econometrics; Advanced Econometrics