

# JINGYE WANG

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## CURRENT POSITION

Assistant Professor, School of Finance, Renmin University of China, Aug 2022 - Present

## EDUCATION

Ph.D., Economics, Boston University, 2016-2022

M.A., GPED, Vanderbilt University, 2014-2016

B.A., Information Management and Systems, Peking University, 2009-2013

B.A., Economics, Peking University, 2009-2013

## FIELDS OF INTEREST

International Finance, International Macroeconomics, Asset Pricing

## WORKING PAPERS

1. "Currency Risk and Capital Accumulation," 2021.
2. "A Currency Premium Puzzle," (joint with Tarek A. Hassan and Thomas M. Mertens), 2024

## PRESENTATIONS

2021 BU Questrom Brownbag, SUFE

2022 Renmin University of China, IU Kelley, BI Norwegian Business School, JHU SAIS

2023 The Fifth Finance Forum (SoF RUC), 2023 AMES, 2023 EWMES, 54th MMF, Nanjing University

2024 3rd International Finance/Macro/Trade Conference, WFA, 23rd Macro Finance Society Workshop\*, NBER SI\* (scheduled), CFRC(scheduled)

2025 AFA(scheduled)

\* presentation by coauthor

**TEACHING EXPERIENCE**

Lectures on China's Financial Markets, Fall 2023  
Mathematical Methods in Economics, Spring 2024  
Model IMF, Spring 2024

**REFEREE**

Journal of Finance, Review of Economics and Statistics

**LANGUAGES**

Chinese (Native), English (Fluent)

**COMPUTER SKILLS:**

STATA, R, C++, C, Mathematica, MATLAB, Dynare, LaTeX, Python (Basic), Julia (Basic)