# Shihua Qin

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- **Currently a Master student in Finance at Zhejiang University and preparing for the PhD application.**

## Education Background

**Zhejiang University, Hangzhou, China**
Master of Finance (MPhil) **2017.9 – Present**

**Zhejiang University, Hangzhou, China**
Bachelor of Banking & Finance **2013.9 – 2017.6**

**Hangzhou Foreign Language School, Hangzhou, China**
Junior & Senior High School **2007.9 – 2013.6**

## Research Interests

- Financial Markets, Asset Pricing, Derivatives, Volatility, Energy Finance

## Publications

Luo Xingguo, Qin Shihua, Ye Zinan. The information content of implied volatility and jumps in forecasting volatility: Evidence from the Shanghai gold futures market[J]. *Finance Research Letters*, 2016, 19:105-111.

Luo Xingguo, Qin Shihua. Oil price uncertainty and Chinese stock returns: New evidence from the oil volatility index[J]. *Finance Research Letters*, 2016, 20.

## Working Papers

**"The Information Content of Option Trading: Evidence from AH cross-listing"**, 2018, with Xingguo Luo and Xiaoli Yu

- Accepted by the China Finance Review International Conference (CFRIC),2018 Shanghai, China

**"Is there volatility information trading in the Chinese stock options market?"**, 2017

- Presented at The Third Annual Volatility Institute Conference at NYU Shanghai, 2017, Shanghai, China

**"VPIN, jump and the 2015 stock market crash in China: Evidence from the SSE 50 index derivatives market. "**, 2017, with Yuqing Huang, Xingguo Luo and Libin Tao

- Presented at The Sixth International Conference on Futures and Other Derivatives, 2017, Ningbo, China
- Presented and honored with the **Best Paper Award** at The 15th International Conference on Financial System Engineering and Risk Management, 2017, Beijing, China

**"Oil price uncertainty and the macroeconomic activity of the G7 economies: the role of oil implied volatility index"**, 2017, with Xingguo Luo

- Presented at The 15th International Conference on Financial System Engineering and Risk Management, 2017, Beijing, China

## Conference Presentations

**The Third Annual Volatility Institute Conference at NYU Shanghai** **2017.11.17**

- "Is there volatility information trading in the Chinese stock options market?" Poster Session

**The Sixth International Conference on Futures and Other Derivatives** **2017.11.3-4**

- "VPIN, jump and the 2015 stock market crash in China: Evidence from the SSE 50 index derivatives market." Best Paper Award

**The 15th International Conference on Financial System Engineering and Risk Management** **2017.10.14**

- "VPIN, jump and the 2015 stock market crash in China: Evidence from the SSE 50 index derivatives market."
- "Oil price uncertainty and the macroeconomic activity of the G7 economies: the role of oil implied volatility index"

## Skills

- Proficient in SAS, Stata, Eviews, and MS Office (Word, PowerPoint and Excel)
- Skilled at Python and Matlab
- Good at coping with the high frequency data