July 15, 2009

CURRICULUM VITAE

Jian Yang, Ph.D., CFA

The Business School
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Personal website: http://www.geocities.com/jian1_yang/home.html

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EDUCATION

Chartered Financial Analyst (CFA), CFA Institute, April 2003

Ph.D. (Agricultural Economics / Finance), Texas A&M University, December 1999
Dissertation: Issues on Asset Storability and Commodity Futures Markets: Three Essays

M.S. (Finance), Texas A&M University, August 1998

M.A. (Economics), Nankai University, June 1995

B.S. (Chemistry), Nankai University, July 1990

EMPLOYMENT

Associate Professor of Finance (August 2007 –)
The Business School, University of Colorado Denver

Associate Professor of Finance (September 2005 – May 2007)
Assistant Professor of Finance (September 2000 – August 2005)
Department of Accounting, Finance & MIS, Prairie View A&M University

Visiting Assistant Professor of Economics (January 2000 – August 2000)
Division of Business and Computer Science, Blinn College

Assistant Engineer and Deputy Technical Manager (August 1990 – July 1992)
Fuzhou Erhua Company, Fujian Province, P.R. China

OTHER APPOINTMENTS

Editorial Board, *Emerging Markets Finance and Trade*, 2007 – 2009
Editorial Advisory Board, *American Business Review*, 2003 – 2004
Fellow, Emerging Markets Group, Cass Business School, UK, 2008 – present
Research Fellow, Center for China Finance and Business Research, California State University at Northridge, 2002 – 2008
Visiting Professor, Xiamen University, July 2008
Visiting Scholar, Department of Finance, Texas A&M University, Fall 2006
Visiting Scholar, Department of Economics, Texas A&M University, Summer 2006
Visiting Scholar, Federal Reserve Bank of St. Louis, May 2006
Visiting Professor, Lingnan (University) College, Sun Yat-Sen University, May 2005 – July 2005
Adjunct Professor, School of Economics, Nankai University, China, 2004 – 2007

COURSES TAUGHT AND EVALUATION

Time Series Econometrics (Sun Yat-Sen University, Ph.D., 1 session)
Investment Analysis and Management (UCD, 4 sessions, MS/MBA)
Investment and Portfolio Management (UCD, 4 sessions, undergraduate)
International Finance (PVAMU, MBA, 2 sessions, evaluation: 4.39/5)
Investment Analysis and Management (PVAMU, MBA, 3 sessions, evaluation: 4.42/5)
Financial Management (PVAMU, MBA, 2 sessions, evaluation: 4.22/5)
Concepts of Finance (PVAMU, MBA, 3 sessions, evaluation: 4.23/5)
Seminar in Finance – Financial Derivatives (PVAMU, undergraduate, 3 sessions, evaluation: 4.54/5)
Investment Management (PVAMU, undergraduate, 6 sessions, evaluation: 4.34/5)
Investment Analysis (PVAMU, undergraduate, 4 sessions, evaluation: 4.35/5)
Managerial Finance (PVAMU, undergraduate, 1 session, evaluation: 4.48/5)
Principles of Finance (PVAMU, undergraduate, 11 sessions, evaluation: 3.90/5)

RESEARCH INTERESTS

- Investments (empirical asset pricing; monetary and fiscal policy impacts on financial markets; market efficiency; futures markets)
- International finance (international financial market linkages and integration; exchange rates; Chinese financial markets)
- Financial econometrics (financial time series analysis; causal modeling)
- Corporate finance (capital structure; wealth effects/event studies)

REFEREED JOURNAL ARTICLES

1. Su, Xiaojing, Tao Wang, and Jian Yang. "Out-of-Sample Predictability in International Equity Markets: A Model Selection Approach," ***Financial Review***, forthcoming.

2. Yang, Jian, Juan F. Cabrera, and Tao Wang. "Nonlinearity, Data-Snooping, and Stock Index ETF Return Predictability," ***European Journal of Operational Research***, forthcoming.

3. Yang, Jian, Yinggang Zhou, and Zijun Wang. "The Stock-Bond Correlation and Macroeconomic Conditions: One and A Half Centuries of Evidence" ***Journal of Banking and Finance***, Vol. 33, No. 4, April 2009, pp.670 - 680.

4. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. "Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence," ***Journal of Financial and Quantitative Analysis***, Vol. 44, No. 1, February 2009, pp.133 - 154.

5. Cabrera, Juan F., Tao Wang, and Jian Yang. "Do Futures Lead Price Discovery in Electronic Foreign Exchange Markets?" ***Journal of Futures Markets***, Vol. 29, No. 2, February 2009, pp.137 - 156.

6. Jansen, Dennis W., Qi Li, Zijun Wang, and Jian Yang. "Fiscal Policy and Asset Markets: A Semiparametric Analysis," ***Journal of Econometrics***, Vol. 147, No. 1, November 2008, pp.141 - 150.

7. Wang, Tao, Jian Yang, and Marc W. Simpson. "US Monetary Policy Surprises and Currency Futures Markets: A New Look," ***Financial Review***, Vol. 43, No. 4, November 2008, pp.509 - 541. (**All Time (1997-2009) SSRN Top 10 Most Downloaded paper for Federal Reserve Monetary Policy**)

8. Wang, Tao, Jingtao Wu, and Jian Yang. "Realized Volatility and Correlation in Energy Futures Markets," ***Journal of Futures Markets***, Vol. 28, No. 10, October 2008, pp.993 - 1011. (**All Time (1997-2008) SSRN No. 1 Most Downloaded paper for Agriculture & Natural Resource Economics**)

9. Yang, Jian, Xiaojing Su, and James W. Kolari. "Do Euro Exchange Rates Follow a Martingale? Some Out-of-Sample Evidence," ***Journal of Banking and Finance***, Vol. 32, No. 5, May 2008, pp.729 - 740.

10. Yang, Jian, and David A. Bessler. "Contagion around October 1987 International Stock Market Crash," ***European Journal of Operational Research***, Vol. 184, No. 1, January 2008, pp.291-310. (featured in **The Washington Post**, December 17, 2007; **Charlotte Observer**, December 18, 2007; **Times Union (Albany NY)**, December 31, 2007; **Daily Herald (Utah)**, December 17, 2007; **The Morning News (Arkansas)**, January 15, 2008; **Arizona Daily Sun**, December 18, 2007; **Top 3 Hottest EJOR articles and Top 13 Hottest articles in the category of Mathematics (covering more than 90 journals) during Oct. - Dec. 2007 at ScienceDirect**)

11. Wang, Zijun, Jian Yang, and Qi Li. "Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Causality Tests," ***Journal of International Money and Finance***, Vol. 26, No. 1, February 2007, pp.86-103. (**Top 20 Hottest JIMF articles in 2007**)

12. Yang, Jian, Jaeun Shin, and Moosa Khan. "Causal Linkages between Eurodollar and US Interest Rates: Further Evidence," ***Applied Economics***, Vol. 39, No. 2, February 2007, pp.135-144. (lead article)

13. Yang, Jian, Hui Guo, and Zijun Wang. "International Transmission of Inflation among G7 Countries: A Data-Determined VAR Analysis," ***Journal of Banking and Finance***, Vol. 30, No. 10, October 2006, pp.2681-2700.

14. Wang, Tao, Jian Yang, and Jingtao Wu. "Central Bank Communications and Equity ETFs," ***Journal of Futures Markets***, Vol. 26, No. 10, October 2006, pp.959-995.

15. Yang, Jian, Cheng Hsiao, Qi Li, and Zijun Wang. "The Emerging Market Crisis and Stock Market Linkages: Further Evidence," ***Journal of Applied Econometrics***, Vol. 21, No. 6, September/October 2006, pp.727-744.

16. Yang, Jian. "Information Transmission between Domestic and Offshore Interest Rates: Evidence from the UK," ***Applied Financial Economics***, Vol. 16, No. 9, June 2006, pp.675-685.

17. Li, Qi, Jian Yang, Cheng Hsiao, Young-Jae Chang. "The Relationship between Expected Returns and Volatility in International Stock Markets," ***Journal of Empirical Finance***, Vol. 12, No. 5, December 2005, pp.650-665. (**Top 5 Hottest JEF articles in 2005 and 2006; Top 20 Hottest JEF articles in 2007**)

18. Yang, Jian, James W. Kolari, and Guozhong Zhu. "European Public Real Estate Market Integration," ***Applied Financial Economics***, Vol. 15, No. 13, September 2005, pp.895-905. (lead article)

19. Wang, Zijun, Ali M. Kutan and Jian Yang. "Information Flows within and across Sectors in Chinese Stock Markets," ***Quarterly Review of Economics and Finance***, Vol. 45, No. 4&5, September 2005, pp.767-780.

20. Yang, Jian. "Government Bond Market Linkages: Evidence from Europe," ***Applied Financial Economics***, Vol. 15, No. 9, June 2005, pp.599-610.

21. Yang, Jian, R. Brian Balyeat, and David J. Leatham. "Futures Trading Activity and Commodity Cash Price Volatility," ***Journal of Business Finance and Accounting***, Vol. 32, No. 1&2, January/March 2005, pp.295-321.

22. Yang, Jian. "International Bond Market Linkages: A Structural VAR Analysis," ***Journal of International Financial Markets, Money and Institutions***, Vol. 15, No. 1, January 2005, pp. 39-54. (**Top 10 Hottest JIFMMI articles in 2004 and 2005**)

23. Yang, Jian and David A. Bessler. "The International Price Transmission in Stock Index Futures Markets," ***Economic Inquiry***, Vol. 42, No. 3, July 2004, pp. 370-386. (An earlier version was awarded **SWFA Best Paper in International Finance Award**)

24. Yang, Jian, James W. Kolari, and Peter W. Sutanto. "On the Stability of Long-Run Relationships between Emerging and US Stock Markets," ***Journal of Multinational Financial Management***, Vol. 14, No. 3, July 2004, pp. 233-248.

25. Yang, Jian, David A. Bessler, and Hung-Gay Fung. "The Informational Content of Open Interest in Futures Markets," ***Applied Economics Letters***, Vol. 11, No. 9, July 2004, pp. 569-573.

26. Yang, Jian. "Government Policy and Price Comovements in Commodity Futures Markets," ***American Business Review***, Vol. 22, No. 1, January 2004, pp. 1-10. (lead article)

27. Yang, Jian, Moosa Khan, and Lucille Pointer. "Increasing Integration between US and Other International Stock Markets?," ***Emerging Markets Finance and Trade***, Vol. 39, No. 6, November-December 2003, pp. 39-53.

28. Yang, Jian, Insik Min, and Qi Li. "European Stock Market Integration: Does EMU Matter?," ***Journal of Business Finance and Accounting***, Vol. 30, No. 9&10, November/December 2003, pp.1253-1276. (An earlier version was awarded **AIB-SW McGraw-Hill/Irwin Distinguished Paper Award**)

29. Yang, Jian. "Market Segmentation and Information Asymmetry in Chinese Stock Markets: A VAR Analysis," ***Financial Review***, Vol. 38, No. 4, November 2003, pp.591-609.

30. Wang, Zijun, Jian Yang, and David A. Bessler. "Financial Crisis and African Stock Market Integration," ***Applied Economics Letters***, Vol. 10, No. 9, July 2003, pp.527-533. (lead article)

31. Yang, Jian, James W. Kolari, and Insik Min. "Stock Market Integration and Financial Crises: The Case of Asia," ***Applied Financial Economics***, Vol. 13, No. 7, July 2003, pp.477-486. (An earlier version was awarded **SWFA Best Paper in International Finance Award**) (lead article)

32. Yang, Jian, and Titus O. Awokuse. "Asset Storability and Hedging Effectiveness of Commodity Futures Markets," ***Applied Economics Letters***, Vol. 10, No. 8, June 2003, pp.487-491.

33. Awokuse, Titus O., and Jian Yang. "The Informational Role of Commodity Prices in Formulating Monetary Policy: A Reexamination," ***Economics Letters***, Vol. 79, No. 2, May 2003, pp. 219-224.

34. Yang, Jian, Jin Zhang, and David J. Leatham. "Price and Volatility Transmission in International Wheat Futures Markets," ***Annals of Economics and Finance***, Vol. 4, No. 1, May 2003, pp.37-50.

35. Bessler, David A., and Jian Yang. "The Structure of Interdependence in International Stock Markets," ***Journal of International Money and Finance***, Vol. 22, No. 2, April 2003, pp.261-287. (Abridged in **The CFA Digest**, November 2003, Vol. 33, No. 4, pp. 61-62; **Top 5 most**

requested JIMF articles in 2003; Reprinted in Volume 2, **Financial Markets**, edited by Jeff Madura, SAGE Publications Ltd. (UK.), 2004; **SSCI No. 2 most cited JIMF articles published during 2003-2008**)

36. Bessler, David A., Jian Yang, and Metha Wongcharupan. "Price Dynamics in the International Wheat Market: Modeling with Error Correction and Directed Graphs," ***Journal of Regional Science***, Vol. 43, No. 1, February 2003, pp.1-33. (lead article)

37. Yang, Jian, Michael S. Haigh, and David J. Leatham. "Agricultural Liberalization Policy and Commodity Price Volatility: A GARCH Application," ***Applied Economics Letters***, Vol. 8, No. 9, September 2001, pp. 593-598.

38. Yang, Jian, and David J. Leatham. "Currency Convertibility and Linkage between Chinese Official and Swap Market Exchange Rates," ***Contemporary Economic Policy***, Vol. 19, No. 3, July 2001, pp. 347-359. (**T.K. Ann Outstanding Paper Award in International Trade**)

39. Yang, Jian, David A. Bessler, and David J. Leatham. "Asset Storability and Price Discovery of Commodity Futures Markets: A New Look," ***Journal of Futures Markets***, Vol. 21, No. 3, March 2001, pp. 279-300. (**SSCI No. 1 most cited JFM articles published during 2001-2008**)

40. Yang, Jian, George C. Davis, and David J. Leatham. "Impact of Interest Rate Swaps on Corporate Capital Structure: An Empirical Investigation," ***Applied Financial Economics***, Vol. 11, No. 1, February 2001, pp. 75-81. (**RePEc All Time (1991-2005) Top 30 most requested AFE articles**)

41. Yang, Jian, David J. Leatham, and Spencer A. Case. "The Wealth Effect of Swap Usage in the Food Processing Industry," ***Agribusiness: An International Journal***, Vol. 16, No. 3, Summer 2000, pp. 367-379.

42. Yang, Jian, David A. Bessler, and David J. Leatham. "The Law of One Price: Developed and Developing Country Market Integration," ***Journal of Agricultural and Applied Economics***, Vol. 32, No. 3, December 2000, pp. 429-440. (lead article) (**RePEc All Time (1996-2004) Top 3 most requested JAAE articles**)

43. Yang, Jian, and David J. Leatham. "Price Discovery in Wheat Futures Markets," ***Journal of Agricultural and Applied Economics***, Vol. 31, No. 2, August 1999, pp. 359-370.

44. Yang, Jian, and David J. Leatham. "Testing Market Efficiency on US Grain Markets: Cointegration Analysis," ***Agribusiness: An International Journal***, Vol. 14, No. 2, March-April 1998, pp.107-112.

45. Yang, Jian, and David J. Leatham. "Impact of the 1996 FAIR Act on Major Agricultural Input Suppliers," ***Agricultural Finance Review***, Vol. 57, 1997, pp. 53-66.

PEER-REVIEWED JOURNAL PUBLICATIONS IN CHINESE

1. Yang, Jian. "The Basic Theoretical Framework of Strategic Import Policy," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.4, 1995, pp.30-33.

2. Yang, Jian, and Dong-qing Guo. "Trends for Trade Regionalization and China's Countermeasures," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.3, 1994, pp.22-24.

3. Yang, Jian. "Korean Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.3, 1994, pp.53-56.

4. Yang, Jian. "Canadian Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.2, 1994, pp.42-45.

5. Yang, Jian. "A Preliminary Analysis of Uruguay Round Agreements and Its Consequences," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No.1, 1994, pp.30-32.

6. Tong, Jia-dong, Jian Yang and Yu-hong Xin. "Comparisons among Regional Economic Integration Models," *Papers on the World Economy* (sponsored by Fudan University), No.1, 1994, pp.46-49.

7. Yang, Jian, "A Proposed Framework for China's Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.11, 1993, pp.40-44. (An abridged version of the paper was published on *International Business Daily* (November 6, 1993) and awarded **Ministry of Foreign Trade and Economic Cooperation (P.R. China) Outstanding Paper Award**)

8. Yang, Jian, and Clyde D. Stoltenberg. "Characteristics of the US Antidumping against China in 1990s (Part II)," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.10, 1993, pp.54-56.

9. Yang, Jian, and Clyde D. Stoltenberg. "Characteristics of the US Antidumping against China in 1990s (Part I)," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No. 9, 1993, pp.53-56.

10. Yang, Jian. "Australian Antidumping Law," *International Economic Cooperation Journal* (sponsored by MOFTEC, P. R. China), No.8, 1993, pp.52-53.

11. Yang, Jian, and Xiumin Cui. "The Antidumping Trends in Australian Foreign Trade and Possible Countermeasures Adopted by China," *Nankai Economic Studies*, No.6, 1993, pp.71-77. (An expanded version of the paper was published on *Australian Studies*, No. 2, 1993, pp.15-21).

12. Yang, Jian. "Mexican Antidumping and the Countermeasures," *Journal of International Economics and Trade Studies* (renamed *Nankai Management Review*), No. 4, 1993, pp.42-44.

13. Yang, Jian. "Japanese Antidumping Measures and Trends," *Modern Japan*, No. 4, 1993, pp.8-11.

14. Yang, Jian. "Characteristics of the European Community Antidumping against China," *Practices of Foreign Trade*, No. 3, 1993, pp.29-31.

PUBLISHED BOOKS AND CHAPTERS (IN CHINESE)

1. Yang, Jian. Antidumping Laws, Cases and Countermeasures (ISBN 7-310-00921-5), *Nankai University Press*, P. R. China, 1996.

2. Yang, Jian. "Chapter 6: Basic Strategies on Financial Futures Trading", In (Hongwei Chao ed.) Financial Futures and Option---Theory & Practice (ISBN 7-80070-320-7), *Chinese Price Press*, P. R. China, 1994.

3. Yang, Jian. "Chapter 11: Gold Futures", In (Hongwei Chao ed.) Financial Futures and Option---Theory & Practice (ISBN 7-80070-320-7), *Chinese Price Press*, P. R. China, 1994.

PEER-REVIEWED CONFERENCE PRESENTATIONS

1. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *Eastern Finance Association* annual meeting, Washington DC, April 2009.

2. Su, Xiaojing, Tao Wang, and Jian Yang. "The Out-of-Sample Predictability in International Equity Markets: A Model Selection Approach," presented at the *Eastern Finance Association* annual meeting, Washington DC, April 2009.

3. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *Financial Management Association International* annual meeting, Dallas, Texas, October 2008.

4. Jingping Gu, Qi Li, and Jian Yang. "Fiscal Deficits and Exchange Rates," presented at the *Financial Management Association International* annual meeting, Dallas, Texas, October 2008.

5. Yang, Jian, and Yinggang Zhou. "Conditional Co-skewness in Stock and Bond Markets: Time Series Evidence," presented at the *China International Conference in Finance*, Dalian, China, July 2008.

6. Guo, Hui, Zijun Wang, and Jian Yang. "Does Aggregate Relative Risk Aversion Change Countercyclically over Time? Evidence from the Stock Market," presented at the *Financial Management Association International* annual meeting, Orlando, Florida, October 2007.

7. Simpson, Marc W., Tao Wang, and Jian Yang. “The Nonlinear Response of Currency Markets to the US Monetary Policy News,” presented at the *Financial Management Association International* annual meeting, Salt Lake City, Utah, October 2006.

8. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. “Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence,” presented at the *Financial Management Association International* annual meeting, Salt Lake City, Utah, October 2006. (Included in the “**Program in a Program**” for papers ranked in top 10% of all submitted papers)

9. Simpson, Marc W., Tao Wang, and Jian Yang. “US Monetary Policy Surprises and Currency Futures Markets: A New Look,” presented at the *Western Economic Association International* annual meeting, San Diego, California, June 2006.

10. Jansen, Dennis W., Qi Li, Zijun Wang, and Jian Yang. “Is There a Role for Fiscal Policy on the Stock Market?,” presented at the *International Conference on Time Series Econometrics, Finance and Risk*, Perth, Australia, June 2006.

11. Guo, Hui, Robert Savickas, Zijun Wang, and Jian Yang. “Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence,” presented at the *Financial Management Association European Conference*, Stockholm, Sweden, June 2006.

12. Simpson, Marc W., Tao Wang, and Jian Yang. “The Nonlinear Response of Currency Markets to the US Monetary Policy News,” presented at the *Eastern Finance Association* annual meeting, Philadelphia, Pennsylvania, April 2006.

13. Wang, Tao, Jingtao Wu, and Jian Yang. “Central Bank Talks and the Equity Market,” presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

14. Yang, Jian, Hui Guo, and Zijun Wang. “International Transmission of Inflation among G7 Countries,” presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

15. Yang, Jian. “Information Transmission between Domestic and Offshore Interest Rates: Evidence from the UK,” presented at the *Financial Management Association International* annual meeting, Chicago, Illinois, October 2005.

16. Yang, Jian, Jaeun Shin, and Moosa Khan. “Causal Linkages between Eurodollar and US Interest Rates: Further Evidence,” presented at the *Southwestern Finance Association* annual meeting, Dallas, Texas, March 2005.

17. Wang, Zijun, Jian Yang, and Qi Li. “Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Causality Tests,” presented at the *Financial Management Association International* annual meeting, New Orleans, Louisiana, October 2004.

18. Yang, Jian, James W. Kolari, and Guozhong Zhu. "Real Estate Market Integration in Europe: Evidence from the Stock Indexes," presented at the *China International Conference in Finance*, Shanghai, China, July 2004.

19. Yang, Jian, and David A. Bessler. "Contagion around October 1987 International Stock Market Crash," presented at the *Southwestern Finance Association* annual meeting, Orlando, Florida, March 2004.

20. Yang, Jian, Cheng Hsiao, and Qi Li. "The Relationship between Expected Returns and Volatility in International Stock Markets," presented at the *Financial Management Association International* annual meeting, Denver, Colorado, October 2003.

21. Yang, Jian, James W. Kolari, and Insik Min. "Stock Market Integration and Financial Crises: The Case of Asia," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003. (**SWFA Best Paper in International Finance Award**)

22. Yang, Jian, Cheng Hsiao, and Qi Li. "The Relationship between Expected Returns and Volatility in International Stock Markets," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

23. Yang, Jian. "Market Segmentation and Information Asymmetry in Emerging Stock Markets: The Case of China," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

24. Yang, Jian, Moosa Khan, and Lucille Pointer. "Increasing Integration between US and Other Developed Stock Markets? A Recursive Cointegration Analysis," presented at the *Southwestern Finance Association* annual meeting, Houston, Texas, March 2003.

25. Yang, Jian, Insik Min, and Qi Li. "European Stock Market Integration: Does EMU Matter?," presented at the *Academy of International Business* (*Southwest*) annual meeting, Houston, Texas, March 2003. (**AIB-SW McGraw-Hill/Irwin Distinguished Paper Award**)

26. Yang, Jian, James W. Kolari, and Peter Sutanto. "On the Stability of Long-Run Relationships between Emerging and US Stock Markets," presented at the *Academy of International Business* (*Southwest*) annual meeting, Houston, Texas, March 2003.

27. Awokuse, Titus O., and Jian Yang. "The Informational Role of Commodity Prices in Formulating Monetary Policy: A Reexamination," presented at the *Southwestern Society of Economists* annual meeting, Houston, Texas, March 2003.

28. Yang, Jian, and Titus O. Awokuse. "Asset Storability and Hedging Effectiveness of Commodity Futures Markets," presented at the *Southwestern Society of Economists* annual meeting, Houston, Texas, March 2003.

29. Yang, Jian. “Market Segmentation and Information Asymmetry in Chinese Stock Markets,” presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

30. Yang, Jian, and David A. Bessler. “The International Price Transmission in Stock Index Futures Markets," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

31. Yang, Jian, R. Brian Balyeat, and David J. Leatham. “Futures Trading Activity and Commodity Spot Price Volatility," presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

32. Yang, Jian, Jin Zhang, and David J. Leatham. “Price and Volatility Transmission in International Wheat Futures Markets,” presented at the *Financial Management Association International* annual meeting, San Antonio, Texas, October 2002.

33. Yang, Jian, and David A. Bessler. “The International Price Transmission in Stock Index Futures Markets," presented at the *Southwestern Finance Association* annual meeting, St. Louis, Missouri, March 2002. (**SWFA Best Paper in International Finance Award**)

34. Yang, Jian, R. Brian Balyeat, and David J. Leatham. “Futures Trading Activity and Commodity Spot Price Volatility," presented at the *Southwestern Finance Association* annual meeting, New Orleans, Louisiana, March 2001.

35. Yang, Jian. “Asset Storability and Price Discovery of Commodity Futures Markets: Another Look,” presented at the *4th New England Finance Doctoral Student Symposium*, Amherst, Massachusetts, August 1999.

CITATIONS

More than 390 scholarly citations (about 280 citations from journal articles including a few from books/book chapters and the remaining from working papers) by other researchers (excluding my own self-cites, many cites in non-English languages and numerous cites of my publications in Chinese) include citations in such journals as *Review of Financial Studies*, *Journal of Monetary Economics*, *Journal of Banking and Finance*, *Journal of International Money and Finance*, *Journal of Futures Markets*, *Financial Review*, *Journal of Business Finance and Accounting*, *European Journal of Operational Research*, and *Canadian Journal of Economics*. Some of these citations also come from the world’s leading scientific/medical journals such as *The Lancet* (which has the ISI impact factor of 28.6 in 2007, the same as that of *Nature* and higher than that of *Science*).

My works have also been cited in policy publications/reports by *World Bank*, *World Trade Organization*, *UN Food and Agriculture Organization*, *the Deutsche Bundesbank*, *US Commodity Futures Trading Commission*, *US International Trade Commission*, *the US-China Economic and Security Review Commission*, *Federal Reserve Bank of St. Louis*, and *Hong Kong Monetary Authority*, among others.

One of my research papers has been reprinted in a four-volume major finance work reference book, and my research has been featured in newspapers *The Washington Post*, *Charlotte Observer*, *Times Union (Albany NY)*, *The Morning News (Arkansas)*, *Daily Herald (Utah)*, *Arizona Daily Sun*, and a leading industry publication *The CFA Digest*.

GRANTS, AWARDS AND HONORS

- Ranked among top 250 financial researchers worldwide in the SIRCA Finance Academic Ranking System (based on the weighted number of articles published on the 16 core finance journals during 2000-2005, http://www.sirca.org.au/cgi-bin/finrank/finrank.pl)
- Outstanding Research Award, The Business School, University of Colorado Denver, 2009
- Faculty Research & Scholarship Completion Grant, University of Colorado Denver, 2009
- CIBER Research Grant, University of Colorado Denver, 2008
- Faculty Research & Scholarship Completion Grant, University of Colorado Denver, 2007
- Faculty Award for Mentorship, College of Business, Prairie View A&M University, 2007
- Listed in Marquis Who's Who in Finance and Business, 2006 - 2007
- Excellence in Research Award, College of Business, Prairie View A&M University, 2006, 2004, 2002
- Summer Research Support, College of Business, Prairie View A&M University, 2003-2006
- McGraw-Hill/Irwin Distinguished Paper Award, Academy of International Business (US Southwest), 2003
- Best Paper in International Finance Award, Southwestern Finance Association, 2003
- T.K. Ann Outstanding Paper Award in International Trade, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 2002
- Best Paper in International Finance Award, Southwestern Finance Association, 2002
- Tom Slick Dissertation Research Fellowship, Texas A&M University, 1999
- Master Thesis Excellence Award, Nankai University, P. R. China, 1995
- T.K. Ann Academic Enhancement Award in International Trade, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 1994
- Exceptional Student Award, Nankai University, P. R. China, 1994
- Outstanding Paper Award, Ministry of Foreign Trade and Economic Cooperation (MOFTEC), P. R. China, 1994

CONSULTING EXPERIENCE

Consultant in the areas of stock market dynamics and global asset allocation; provider of executive education seminars.

MEMBERSHIP

Member, CFA Institute
Member, American Finance Association
Member, Financial Management Association
Member, Eastern Finance Association
Member, Southern Finance Association
Member, Western Economic Association
Member, Southwestern Finance Association
Member, Academy of International Business (Southwest)
Member, CFA Society of Colorado

PROFESSIONAL SERVICES

Referee, *Journal of Econometrics*
Referee, *Journal of Banking and Finance*
Referee, *Journal of International Money and Finance*
Referee, *Journal of Futures Markets*
Referee, *Financial Review*
Referee, *Journal of Business Finance & Accounting*
Referee, *Financial Analyst Journal*
Referee, *Journal of Real Estate Finance & Economics*
Referee, *European Economic Review*
Referee, *Journal of Economic Dynamics and Control*
Referee, *Economic Inquiry*
Referee, *European Journal of Operational Research*
Referee, *Journal of Business Research*
Referee, *American Business Review*
Referee, *American Journal of Agricultural Economics*
Referee, *Applied Economics*
Referee, *Applied Financial Economics*
Referee, *Asian Economic Journal*
Referee, *China & World Economy*
Referee, *China Economic Review*
Referee, *Eastern Economic Journal*
Referee, *Economic Issues*
Referee, *Economic Modeling*
Referee, *Emerging Markets Finance and Trade*
Referee, *Empirical Economics*
Referee, *European Financial Management*
Referee, *Global Finance Journal*
Referee, *International Journal of Business and Economics*
Referee, *International Journal of Business*
Referee, *International Review of Economics and Finance*
Referee, *International Review of Financial Analysis*

Referee, *Journal of Agricultural and Applied Economics*
Referee, *Journal of Agricultural and Resource Economics*
Referee, *Journal of Applied Economics*
Referee, *Journal of Economics and Business*
Referee, *Journal of Emerging Markets Finance*
Referee, *Journal of International Financial Markets, Money &Institutions*
Referee, *Journal of Multinational Financial Management*
Referee, *Journal of Macroeconomics*
Referee, *Managerial and Decision Economics*
Referee, *Mathematical and Computer Modeling*
Referee, *Oxford Bulletin of Economics and Statistics*
Referee, *Quarterly Review of Economics and Finance*
Referee, *Studies in Nonlinear Dynamics & Econometrics*
Reviewer, *Thomson/South-Western*
Reviewer, *Prentice Hall*
Reviewer, *PSC CUNY research grants*
Program committee member, Financial Management Association Annual Meetings (2003 - 2007, 2009)
Program committee member, Eastern Finance Association Annual Meetings (2005 - 2006, 2008)
Program committee member, Midwest Finance Association Annual Meetings (2007)
Program committee member, Southwestern Finance Association Annual Meetings (2003- 2005, 2008)
Best Paper Award committee member, Southwestern Finance Association Annual Meetings (2005, 2009)
Session Chair, Financial Management Association Annual Meetings (2002, 2003, 2007)
Session Chair, Southwestern Finance Association Annual Meetings (2002 - 2005)
Session Chair, Academy of International Business (US Southwest) (2003)
Discussant, Financial Management Association Annual Meetings (2002 - 2003)
Discussant, Southwestern Finance Association Annual Meetings (2001 - 2005)

UNIVERSITY SERVICES

Member, Accounting and Finance Research Seminar Committee, University of Colorado Denver, Fall 2008 - present
Member, the Business School Strategic Planning Research Committee, University of Colorado Denver, Fall 2008
Member, Finance Faculty Search Committee, University of Colorado Denver, Fall 2008
In Charge of the Student CFA Scholarship Program, University of Colorado Denver, Fall 2007 - present
Chair, the COB Intellectual Contributions Committee, Prairie View A&M University, 2001 - 2004
Finance Program Coordinator, Prairie View A&M University, 2005 - 2007
Member, the COB Intellectual Contributions Committee, Prairie View A&M University, 2004 - 2007
Member, the University Research Committee, Prairie View A&M University, 2001 - 2004
Member, the COB Finance Faculty Search Committee, Prairie View A&M University, 2001 - 2004, 2006 - 2007
Member, the COB Dean's Excellence Award Committee, Prairie View A&M University, 2003
Member, the COB Summer Research Grant Evaluation Committee, Prairie View A&M University, 2005 - 2007
Member, the COB Curriculum Committee, Prairie View A&M University, 2002
Advisor, FMA student chapter/Investment Club, Prairie View A&M University, 2002-2005
Member, the China Data Archive Economics Subcommittee, Texas A&M University, 2002 - 2003

DOCTORAL STUDENT ADVISING

Jaeun Shin, Ph.D. 2004, Department of Economics, Texas A&M University. [Assistant Professor, Korean Development Institute (KDI) School of Public Policy and Management, Seoul, Korea]

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