JIALU SHEN

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Employment

University of Missouri, Trulaske College of Business
Assistant Professor of Finance, August 2019–

Education

Ph.D. in Finance, Imperial College London, 2019

M.Sc. in Management, London Business School, 2013

M.Sc. in Financial Mathematics, University of Warwick, 2012

B.Sc. in Information and Computing Science & Financial Statistics, Shanghai University of Finance and Economics, 2011

Research Interests

Household Finance, Asset Pricing, Portfolio Allocation

Working Papers

1. Countercyclical Risks, Consumption and Portfolio Choice: Theory and Evidence

2. Asset Pricing in a Production Economy with Countercyclical Household Earnings Risk
   (with Nuno Coimbra, Francisco Gomes and Alexander Michaelides)

3. Asset Prices and Partisanship: Evidence from Daily Shopper Data (with Kuntara Pukthuanthong and Ruixiang Wang)

4. Heterogeneity and Countercyclical Earnings Risk: Evidence from Micro Data

Work in Progress

1. Non-linear Dependence and Household Finance Puzzles (with Wei Jiang)

2. Countercyclical Earnings Risk and Consumption over the Life Cycle with Nonhomothetic Utility

Presentations

2021 (includes scheduled)
MFA 2021 Annual Meeting

2020

Australasian Finance and Banking Conference, Financial Management and Accounting Research Conference (Cyprus), INFORMS (Maryland), Southern Economic Association (New Orleans), University of International Business and Economics

2019

American Finance Association PhD Poster Session (Atlanta), American Economics Association PhD Poster Session (Atlanta), ESSEC Workshop on Nonstandard Investment Choice (Paris), Lancaster University Management School, MFA 2019 Annual Meeting (Chicago), Paris December Finance Meeting (Paris), Renmin University of China, SFS Cavalcade Asia-Pacific (Hong Kong), University of Exeter Business School, University of Houston, University of Missouri

2018

CEPR European Workshop on Household Finance (London), European Financial Management Association (Milan, 1 paper, 1 discussion), Financial Management Association (San Diego), Imperial College London, 9th Miami Behavioral Finance Conference PhD Session (Miami), 1st QMUL PhD Workshop (London), University of Science and Technology of China, University of Sydney Business School, University of Washington

Professional Service

Referee: Journal of Empirical Finance, Review of Asset Pricing Studies

Session Chair: Australasian Finance and Banking Conference (2020)

Teaching Experience

University of Missouri

    Investments (Undergraduate, 2020−)

    Asset Pricing (PhD, 2020−)

Imperial College London

    M.Sc: Big Data in Finance, TA for Professor Tarun Ramadorai (2019)

    M.Sc: Investment and Portfolio Management, TA for Professor Robert Kosowski (2019)

    M.Sc.: Structured Credit and Equity Products, TA for J.P. Morgan Professionals (2016−2019)

    M.Sc.: Fundamentals of Derivatives, TA for Dr. Savitar Sundaresan (2018)

    M.Sc.: Introduction to Matlab, Course Leader (2016−2018)

    M.Sc.: Advanced Financial Statistics, TA for Professor Rustam Ibragimov (2016)

    M.Sc.: Numerical Finance, TA for Professor Harry Zheng (2015−2016)

    M.Sc.: Financial Statistics, TA for Professor Paolo Zaffaroni (2014)

Professional Experience

Fields China, Marketing and Sales Intern (2011)

Roland Berger Strategy Consultants, Part Time Analyst (2010)

Aon Hewitt, Health and Benefits Intern (2010)

The Boston Consulting Group, Part Time Analyst (2010)

Grants, Honors, Scholarships and Fellowships

Global Challenge Research Fund via Research England (2020)

Midwest Finance Association Conference Student Travel Grant Award (2019)

Miami Behavioral Finance Conference Student Award (2018)

Best PhD Paper Award at EFMA Annual Meeting (2018)

Brevan Howard Teaching Fellowship (2016−2018)

CEPR Household Finance Doctoral Student Travel Grant (2016−2017)

Imperial College Business School GTA Scholarship (2013−2016)

Best Performance Prize (top 3% of department) (2008−2011)

2nd Prize, Mathematical Contest in Modelling (2010)

1st Prize of "Shenyin Wanguo Securities Scholarship" (3 scholarships given annually, 2009)

2nd Prize, 11th Chinese Undergraduates Mathematical Contest in Modelling (national contest, 6 of 890 teams, 2009)