University of Birmingham

Professor Zhenya Liu

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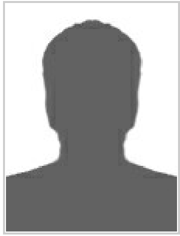
Contact details



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Qualifications

Post-doctoral researcher, Purdue University, West Lafayatte, Indiana, USA;

Ph.D, Renmin University of China, Beijing, P.R.China

Teaching

Foreign Exchange Market, International Investment, Market Microstructures, Econometrics and Time Series Analysis.

Research

Professor Liu works on different issues related to quantitative modelling of the global financial markets; in particular, his research focuses on application of the quantitative trading strategies to stock and futures markets, such as regime switching modelling, market microstructures, and trading-rule testing; he also is involved in real-time automatic trading.

Other activities

Director of the Board, JP Morgan Futures Co. Ltd (China), Zhongshan, P.R.China;

Professor, School of Finance, Renmin University of China, Beijing, P.R.China

Publications

1.The Financial Integration of China: New Evidence on Temporally Aggregated Data for the A-share Market, China Economic Review, 2007,vol. 18, issue 3, pp.354-371 (with Eric Girardin)

2.Bank Credit and Seasonal Anomalies in China's Stock Markets, China Economic Review, 2005, vol.16, no.4, pp. 465-483 (with Eric Girardin)

3.The Chinese Stock Market: A Casino With "Buffer Zones", Journal Of Chinese Economic and Business Studies(UK), 2003, vol.1, no. 1, pp. 57-70 (with Eric Girardin)