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朱小能

职 称: 教授; 博导

职 位: 副院长

研究兴趣: 证券投资、固定收益证券、货币政策

教授课程

投资学、对冲基金

科研成果

工作论文:

1. Bond Return Predictability and Macroeconomy: The International Link (with Guofu Zhou)
2. Information Quality and Asset Pricing: The Implications of Heterogeneous Learning. (with Zhenjiang Qin and Jie Zhu)
3. Model Uncertainty and Term Structure Anomalies. (with Ting Wu)
4. Investing for the Long Run under Economic Constraints (with Yong Li, Narayan Paresh, and Lijie Zhang)
5. Currency and Bond Risk Premia (with Rui Chen and Ke Du)

发表论文:

19. Multi-Factor Volatility and Stock Returns. *Journal of Banking and Finance*, 61, December, 2015, S132-149 (with Zhongzhi Lawrence He, Jie Zhu).
18. Dynamic Factors and Asset Pricing: International and Further U.S. Evidence. *Pacific-Basin Finance Journal*, April 2015, 32, 21-39. (with Zhongzhi Lawrence He, Jie Zhu).
17. A Regime-Switching Nelson-Siegel Term Structure Model of the Macroeconomy. *Journal of Macroeconomics*, June 2015, 44, 1-17. (with Shahidur Rahman)
16. Tug-of-War: Time-Varying Predictability of Stock Returns and Dividend Growth. *Review of Finance*, October 2015, 19(6), 2359-2399.
15. Out-of-sample Bond Risk Premium Predictions: A Global Common Factor. *Journal of International Money and Finance*, March 2015, 51, 155-173.
14. European Business Cycles and Stock Return Predictability. *Finance Research Letters*, December 2014, 11, 446-453. (with Yanjian Zhu).
13. Capital Gains and Trading. *Journal of International Financial Markets, Institutions & Money*, September 2014, 32, 167-183. (with Xiaoyan Lei, Yuegang Zhou).
12. Intraday Asymmetric Liquidity and Asymmetric Volatility in FTSE-100 Futures Market. *Journal of Empirical Finance* January 2014, 25, 134-148. (with Ju Xiang)
11. Yield Factors, the Expectations Hypothesis and Regime Shifts. *Annals of Economics and Finance*, November 2014, 15-2, 415-434. (with Rui Cao, and Shahidur Rahman)
10. Peso Problems and Term Structure Anomalies of Repo Rates. *Review of Finance*, July 2014, 18, 1183-1215.
9. Predicting Stock Returns: A Regime-Switching Combination Approach and Economic Links. *Journal of Banking and Finance*, November 2013, 37, 4120-4133. (with Jie Zhu)
8. Perpetual Learning and Stock Return Predictability. *Economics Letters*, October 2013, 121, 19-22.
7. Capital gains, Illiquidity, and Stock Returns. *Pacific-Basin Finance Journal*, November 2013, 25, 273-293. (With Xiaoyan Lei, and Yuegang Zhou)
6. The Reaction of International Stock Markets to Federal Reserve Policy. *Financial Markets and Portfolio Management*, March 2013, 27, 1-27. (With Jing Wang)
5. A Regime-Switching Nelson-Siegel Term Structure Model and Interest Rate Forecasts. *Journal of Financial Econometrics*, July 2013, 11(3), 522-555. (with Ju Xiang)
4. Credit Spread Changes and Monetary Policy Surprises: The Evidence from the Fed Funds Futures Market. *Journal of Futures Markets*, February 2013, 33, 103-128.
3. Impact of the Share Structure Reform on the Role of Operating Related Party Transactions in China. *Emerging Markets Finance and Trade* November 2012, 48, 73-94. (with Yanjian Zhu)
2. A Note on the Predictability of Excess Bond Returns and Regime Shifts. *Finance Research Letters* June 2011, 8, 101-109.
1. Revisiting the Expectations Hypothesis: Regime Shifts and the Japanese Term Structure. *Journal of Economics and Business* May 2011, 63, 237-249.

研究领域

证券投资、固定收益证券、货币政策

奖励、荣誉称号

Economic Modelling副主编、客座主编

主要研究项目

1. 国家自然科学基金面上项目(项目号71473281) “基于多重预期与不确定性的货币政策和金融市场非线性关系研究” (2015年1月—2018年12月)
2. 教育部人文社会科学研究青年项目(项目号10YJCZH251) “利率期限结构与宏观经济变量的动态相依性——机制转换模型及实证” (2011年1月—2013年12月)
3. 上海市浦江人才计划 (社会科学类) 课题(项目号11PJC040) “基于利率期限结构的通胀风险及风险溢价研究” (2012年1月—2013年12月)

教育背景

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