首页 学院概况 教学与科研 党建文化 人才培养 校友与职业发展 社会服务 更多

康文津

发布时间：2019-04-14 浏览次数： 4972

康文津

职 称： 教授

职 位： 上海财经大学金融学院证券研究中心主任

研究兴趣： 资产定价，市场微观结构

教授课程

投资学，价值投资理论，金融市场微观结构

科研成果

A Tale of Two Premiums: The Role of Hedgers and Speculators in Commodity Futures Markets (co-authored with K. Geert Rouwenhorst and Ke Tang), Journal of Finance, 2020.

Limits of Arbitrage and Idiosyncratic Volatility: Evidence from China Stock Market (co-authored with Ming Gu and Bu Xu), Journal of Banking and Finance, 2018.

The Illiquidity Premium: International Evidence (co-authored with Yakov Amihud, Allaudeen Hameed, Huiping Zhang), Journal of Financial Economics, 2015.

Measuring Liquidity in Emerging Markets (co-authored with Huiping Zhang), Pacific-Basin Finance Journal, 2014.

Stock Price Synchronicity and Liquidity (co-authored with Kalok Chan and Allaudeen Hameed), Journal of Financial Markets, 2013.

Limit Order Book and Commonality in Liquidity (co-authored with Huiping Zhang), Financial Review, 2013.

Stock Market Declines and Liquidity (co-authored with Allaudeen Hameed and S. Viswanathan), Journal of Finance, 2010.

研究领域

资产定价，市场微观结构

奖励、荣誉称号

CICF Best Paper Award

主要研究项目

Relative Basis (Co-authored with Ming Gu, Dong Lou, and Ke Tang)

中国大宗商品期货市场定价机制研究（冯玉林、汤珂、康文津）

教育背景

北京大学本科毕业，美国加利福尼亚大学洛杉矶分校（UCLA）博士

Email：kang.wenjin@mail.shufe.edu.cn