An Alternative Representation of the Consumption based Capital Asset Pricing Model (C-CAPM) with Higher-Order Risks

by Jingyuan Li



Dr. Li is an associate Professor in the Department of Finance and Insurance, Lingnan University, Hong Kong. He is the associate editor of *Journal of Risk and Insurance*. He obtained his doctoral degree from Texas A&M University with a major in Economics.

Dr. Li specializes in finance, economic theory. His current research focuses on the theory of risk and insurance. His articles appear in *Journal of Economic Theory, Journal of Risk and Insurance insurance: Mathematics and Economics , Journal of Mathematical Economics, Economics letters, Mathematical Social Sciences, Journal of Macroeconomics, Journal of Economics*, and many other well-known international journals.

Prior to joining Lingnan University, he worked for Huazhong University of Science and Technology in China. He has held a visiting position at Canada Research Chair in Risk Management of HEC Montreal from April 2010 to June 2011. His research has been supported by research grants from RGC General Research Fund of Hong Kong, National Natural Science Foundation of China etc..

报告时间: 2014年12月22日(周一), 15:00

报告地点:经管楼702学术报告厅

主办单位: 经济与管理学院 数量经济研究所