

Shihao Yu

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De Boelelaan 1105
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The Netherlands

EDUCATION

PhD candidate in finance, Vrije Universiteit Amsterdam and Tinbergen Institute	2017 -
MPhil in econometrics, Vrije Universiteit Amsterdam and Tinbergen Institute , <i>cum laude</i>	2017
Bsc in economics and finance, Southwestern University of Finance and Economics	2015
Exchange, Texas A&M University	2013

RESEARCH VISITS

Financial Conduct Authority (London) , visiting researcher	Sep - Nov 2019
Bank for International Settlements (Basel) , Senior Associate, working on a collaborated project on the FX market liquidity	Feb - May 2020

RESEARCH INTERESTS

Market microstructure, high frequency trading, central (clearing) counterparties, financial technology (FinTech)

PUBLICATIONS/FORTHCOMINGS

[Central Counterparty Exposure in Stressed Markets](#), with Wenqian Huang and Albert J. Menkveld, 2021, in *Management Science*

WORK-IN-PROGRESS

Does the Consolidated Feed Matter?, 2021, [\[Draft\]](#) [\[Slides\]](#)

Past talks: [The Microstructure Exchange](#)

CONFERENCES AND SEMINARS

The Microstructure Exchange	2021
AFA 2020 Annual Meeting Ph.D. Student Poster Session; ECB Macroeprudential Stress Testing Conference	2020
TI Jamboree; WEAI Annual Conference; APAD Annual Conference; Annual Central Bank Conference on the Microstructure; Australasian Finance & Banking Conference of Financial Markets	2019

HONORS AND SCHOLARSHIPS

AFA Ph.D. Student Travel Grant (\$750)	2019
“Central Counterparty Exposure in Stressed Markets” received “KRX Outstanding Paper Award” at 15th Annual Conference (\$1,500), Asia-Pacific Association of Derivatives	2019
Research Talent grant (€200,000), Netherlands Organization for Scientific Research (NWO)	2017
Scholarship (€42,600), Tinbergen Institute	2015 - 2017

TEACHING

Bachelor thesis supervision, Vrije Universiteit Amsterdam	2018, 2019
Financial Data Decision Analysis (master), Vrije Universiteit Amsterdam	2018, 2019
Finance I (bachelor), Vrije Universiteit Amsterdam	2017, 2018
Asset Pricing (master), Tinbergen Institute	2017
Math II (master), Tinbergen Institute	2016

PERSONAL

Fluent in English, basic in Dutch (A2), native in Chinese, history, philosophy, badminton, Chinese calligraphy