

# Jiadong Liu

Curriculum vitae

July, 2016

## PERSONAL INFORMATION

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**DoB:** May 12, 1987  
**Nationality:** China  
**Language:** Chinese, English  
**Address:** Queen's Management School  
Queen's University Belfast  
185 Stranmillis Road,  
BT9 5EE, Belfast, UK  
**Mobile:** +44-7477415405  
**E-mail:** jliu15@qub.ac.uk

## EDUCATION

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**2014-** Ph.D. candidate in Finance  
Queen's Management School, Queen's University Belfast, UK  
Research subject: Returns Signal Momentum (Direction-of-Change in assets returns and financial market momentum)  
Specialization: Financial Markets, Time Series Analysis, Empirical Finance  
**2009-2010** M.Sc. in Finance  
Newcastle University Business School, Newcastle University, UK  
**2005-2009** B.Sc. in International Economics and Trades  
SILC, Shanghai University, China

## AWARD AND SCHOLARSHIP

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2014-2017 Chinese Scholarship Council (CSC) and Queen's University Belfast (QUB) joint doctoral scholarship. Full fee and living cost covered  
2015.12 Santander Mobility Scholarship for visiting scholars: £1000

## PUBLICATIONS

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"The Baltic Dry Index: Cyclicalities, Forecasting and Hedging Strategies", 2015, with F. Papailias, D. D. Thomakos, *Empirical Economics*, Forthcoming.

## **WORKING PAPERS**

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“Returns Signal Momentum”, with F. Papailias, D. D. Thomakos.

## **CONFERENCES AND SEMINARS**

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2016.5            Visiting PhD student, Nova School of Business and Economics, Lisbon, Portugal.  
Research seminar presenting topic: “Returns Signal Momentum”.

## **WORKING EXPERIENCE**

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### **ACADEMIC**

2015.9-            1. Tutor in Financial Decision Making (Corporate Finance)  
                         2<sup>nd</sup> year undergraduate module (15-16, 16-17 autumn)  
                         2. Teaching assistant in Research Method (Basic Econometrics)  
                         Postgraduate finance module (15-16, 16-17 autumn)  
                         3. Teaching assistant in Financial Econometrics  
                         3<sup>rd</sup> year undergraduate module (15-16 spring)  
Queen’s Management School, QUB, UK

### **INDUSTRIAL**

2011-2014            Commodity Future Analyst,  
Sinochem International Corporation  
Sinochem Group, Shanghai, China  
Specialization: energy and trading chemical commodity, technical analysis,  
trading strategies, algorithm trading

## **RESEARCH INTERESTS**

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Trading strategies and market timing; Time Series Econometrics; Financial and Macroeconomics  
Series Analysis & Forecasting; Portfolio Selection.

## **LANGUAGES AND QUALIFICATION**

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International English Language Testing System (IELTS) 7.5  
CFA (Chartered Financial Analyst) Level 2 Passed