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教育背景

2013-2017 應用數學博士，諾丁漢大學
2011-2012 統計碩士，華威大學
2007-2011 應用數學學士，雲南大學

工作經驗

2020-2024 助理教授，上海立信會計金融學院

教學活動

金融市場和機構；定量風險管理；應用統計學

研究領域

金融風險管理；量化風險；應用統計

學術成果

1. Cao, Y., & Zou, Y. (2025). How robust are financial connectedness networks? A network attack assessment. *Research in International Business and Finance*, 76, 102808.

2. Cao, Y. (2025). Impact of climate change on dynamic tail-risk connectedness among stock market social sectors: Evidence from the US, Europe, and China. *The North American Journal of Economics and Finance*, 75, 102319.
3. Hopcraft, K. I., Slater, D., & Cao, Y. (2024). The intervals between zero-crossings of non-Gaussian stable random processes. *Proceedings of the Royal Society A*, 480(2295), 20230822.
4. Cao, Y. (2023). Tail-risk interconnectedness in the Chinese insurance sector. *Research in International Business and Finance*, 102001.
5. Cao, Y. (2022). Extreme risk spillovers across financial markets under different crises. *Economic Modelling*, 116, 106026.
6. Cao, Y. (2021). Modeling the dependence structure and systemic risk of all listed insurance companies in the Chinese insurance market. *Risk Management and Insurance Review*, 24, 367–399.
7. Cao, Y. (2020). Measuring systemic risk and dependence structure between real estates and banking sectors in China using a CoVaR-copula method. *International Journal of Finance & Economics*, 26(4), 5930–5947.

其他專業資格 / 獎項 / 活動

Anonymous Reviewer of Economic Modelling