

Zhenxi Chen

Nationality: Chinese

Marital status: Married

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References

Stefan Reitz (Supervisor)

Research Professor of Kiel Institute for the World Economy, Germany
Professor of Economics, Institute for Quantitative operational and Economic Research, University of Kiel, Germany
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Thomas Lux (Supervisor)

Chair Professor of Monetary Economics and International Finance, University of Kiel, Germany
Bank of Spain Professor in Computational Economics, University Jaume I, Castellón, Spain
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Jan F. Kiviet

Nanyang Visiting Professor, Nanyang Technological University, Singapore
Emeritus Professor of Amsterdam School of Economics, University of Amsterdam, Netherlands
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Weihong Huang

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Education

Nanyang Technological University, Singapore	Economics	Phd	11.2014
National University of Singapore, Singapore	Economics	Master	06.2010
Nanyang Technological University, Singapore	Material Science and Engineering	Bachelor, First Class Honor and Minor in Business	06.2007

Current Position

Research Scientist, *FinMap* project of European's Seventh Framework Program, University of Kiel, Germany (leaders: Thomas Lux and Stefan Reitz), 04.2014 – present

Current Research Interests

Financial Economics, Nonlinear Economic Dynamics, Mathematical Economics, Behavioral Finance, and Econometrics

Publications

- Weihong Huang and Zhenxi Chen, 2015, “Heterogeneous agents in multi-market: A coupled map lattice approach”, Mathematics and Computers in Simulation, 108, 3-15.
- Weihong Huang and Zhenxi Chen, 2014, “Modeling Regional Linkage of Financial Markets”, Journal of Economic Behavior and Organization, 99, 18-31.

Working Papers

- Zhenxi Chen, “Formation of a regional financial market bloc and the financial crisis spillover” (Job market paper)
- Weihong Huang and Zhenxi Chen, “Modeling Contagion of Financial Crises”, Submitted.
- Zhenxi Chen , Jan F. Kiviet, and Weihong Huang, “Hong Kong: a bridge connecting Mainland China and international stock markets”, Submitted.
- Zhenxi Chen , Weihong Huang and Huanhuan Zheng, “Estimating heterogeneous agents behavior in two-market financial system”, Submitted.
- Zhenxi Chen and Thomas Lux, " Estimation of Sentiment Effects in Financial Markets: A Simulated Method of Moments Approach ", Submitted.
- Weihong Huang and Zhenxi Chen, “Modeling Financial Crises with Endogenous Investor Composition”.
- Jan F. Kiviet and Zhenxi Chen " A critical appraisal of studies analyzing co-movement of international stock markets with a focus on East-Asian indices ".
- Zhenxi Chen, Alexander Klos and Stefan Reitz. " Professional Forecasters' Reactions to Streaks in Surprises ".

Research in Progress

- “Estimating interactions between bond markets” with Stefan Reitz
- “Estimation of interaction between the financial and the real sector using simulated method of moments” with Thomas Lux

Conference Presentations

- 2015:** **FinMap, Mannheim, Germany:** Professional Forecasters' Reactions to Streaks in Surprises.
- WEHIA2015, Nice, France:** Estimation of Sentiment Effects in Financial Markets: A Simulated Method of Moments Approach
- CEF2015, Taipei:** Estimation of Sentiment Effects in Financial Markets: A Simulated Method of Moments Approach
- AE2015, Porto, Portugal:** Estimation of Sentiment Effects in Financial Markets: A Simulated Method of Moments Approach
- 2014:** **WEHIA2014, Tianjin, China:** Modeling Contagion of Financial Crises
- FinMap, Ancona, Italy:** Formation of a regional financial market bloc and the financial crisis spillover
- 2013:** **Singapore Economic Review Conference, Singapore:** Modeling Contagion of Financial Crises
- NED2013, Siena, Italy:** Modeling Contagion of Financial Crises
- 2012:** **MDEF 2012, Urbino, Italy:** Heterogeneous agents in multi-market: A coupled map lattice approach

Referee

Journal of Economic Behavior & Organization, Journal of Economic Interaction and Cooperation, Singapore Economic Review

Awards

NTU Research Scholarship for Ph.D. 2010-2014

Work Experience

Teaching Assistant	Agent Based Models in Economics and Finance (Master)	Kiel	2015
	Seminar courses on Financial Economics (Master)	Kiel	2014
	Macroeconomics (Master)	NTU	2012-2013
	Principles of Economics (undergraduate)	NTU	2011-2013
Lecturer	Econometrics Preparatory Course (Master)	NTU	2012
	Mathematical Economics Preparatory Course (Master)	NTU	2012
Process	Micron Semiconductor Fab 7, Singapore (full time)		2007-2010

Engineer

Master Thesis Supervision, University of Kiel

- Josip Gaspar , "The profitability of carry trade strategies since the financial crisis"
- Nattawadee Korsakul, “ Estimating a heterogeneous investor model of the housing market: Asian perspective”
- Naira Kotb, “ Shadow Banking: A Macro-Finance Analysis”

Media/Coverage

- “Countermeasure policy for over-accumulated foreign reserve of China”, Nanfang Daily, 21/05/2013, http://epaper.nfdaily.cn/html/2013-05/21/content_7191545.htm , (In Chinese)
- “Government should follow industrial developmental rule in urbanization”, Nanfang Daily, 26/07/2013, http://epaper.nfdaily.cn/html/2013-07/26/content_7211198.htm, (In Chinese)

Activities/Service

- Visiting researcher to University of Jaume I, Castellon, Spain, funding supported by Bank of Spain, 09. 2014 - 10. 2014.
- Exchange to Waseda University, Japan, 09.2013 - 01.2014
- Econometric Game Final Round (Achieved as Top 10 team in the game), University of Amsterdam, 04. 2013
- Vice-Chairman of School Post Graduated Student Committee, NTU, 2011 - 2013

Language

- English: Fluent
- Chinese: Native
- Teochew: Fluent
- Cantonese: Good

Computer Skills

- Matlab
- C++
- Fortran
- Eviews
- Microsoft Office
- Mathematica
- GAUSS
- STATA