Shengxing Zhang

Contact Information

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Education

- New York University, New York, NY,
  Ph.D. in Economics, May 2014.
- Fudan University, Shanghai, China,
  M.A. in Finance, May 2008.
- Tsinghua University, Beijing, China,
  B.S. in Physics, May 2003.

Current Appointments

- Assistant Professor, Department of Economics, London School of Economics, July 2014 - present

Professional Affiliations

- Member of the Centre for Macroeconomics, July 2014 - present
- Member of Macro Finance Society, August 2014 - present

Working Papers

- "Collateral Risk, Repo Rollover and Shadow Banking"
- "A Model of Monetary Exchange in Over-the-Counter Markets", (with Ricardo Lagos), *submitted*
- "Liquidity Misallocation in an Over-The-Counter Market", *R&R* at *Journal of Economic Theory*
- "Market Runs: Liquidity and the Value of Information", (with Klaus-Peter Hellwig)
- "Consumption Smoothing and Human Capital Investment through Dynamic Coalitions"
- "A Structural Model of Demand, Cost, and Export Market Selection for Chinese Footwear Producers", (with Mark Roberts, Daniel Xu and Xiaoyan Fan) *R&R* at *Review of Economic Studies*
- "Endogenous Intermediation and Long-term Relationship", (with Briana Chang)
- "Matching of Experience Goods through Strategic Delay"

Research Experience

- Dissertation Intern, Federal Reserve Bank of St. Louis, summer 2013.
- Visiting Scholar, Federal Reserve Bank of Atlanta, summer 2011, summer 2012.

Other Research Experience

- Research Assistant to Prof. Ahu Gemici, summer 2010.
- Research Assistant to Prof. Zheng, Michael, Song, 2007-2008.

Teaching Experience

- Teaching Assistant, Statistics and Econometrics I, II (MA level), NYU, Fall 2012-Spring 2013.
- Teaching Assistant, Advanced Macroeconomics II (1st Year Ph.D. course), NYU, Spring 2010.
- Teaching Assistant, Quantitative Economics (Undergraduate), Fudan University, Fall 2007.

Awards and Honors

- selected as a Dissertation Intern at Federal Reserve Bank of New York, summer 2013.
- Henry M. MacCracken Fellowship, New York University, 2008-2014.
- First Prize of People's Scholarship, Fudan University, 2006.
- Fellowship for the exchange program at Queen's University, 2007.
- Outstanding Student of Fudan University, 2007.

Computer Skills

Fortran, C, Matlab, Stata, R, Ox, Eviews.

Professional Services

- Referee: *Review of Economic Studies, Journal of Monetary Economics, Journal of Money, Credit and Banking, Games and Economic Behavior, Southern Economic Journal, China Economic Quarterly.*
- Discussant: *2014 China International Conference in Finance.*

Seminars and Conferences

- "Collateral Risk, Repo Rollover and Shadow Banking"
  - Seminar for Dissertation Interns at Federal Reserve Bank of St. Louis, August 2013; 2014 Society for Economic Dynamics Annual Meeting; 2014 Summer Workshop on Money, Banking, Payments and Finance; The Future of Payments Conference, Queen's University, September 2014; Duke Fuqua Finance Seminar, September 2014; London FIT workshop, October 2014.
  - Others: LSE Econ, Minnesota Econ, Minnesota Finance, Maryland Finance, Toronto Econ, BU Econ, St. Louis Fed, HKUST Finance.
- "A Model of Monetary Exchange in Over-the-Counter Markets"
  - 2013 Society for Economic Dynamics Annual Meeting
- "Liquidity Misallocation in an Over-the-Counter Market"
  - Search and Matching Workshop at UPenn, Oct. 6, 2012; 2012 Summer Workshop on Money, Banking, Payments and Finance; 2012 Society for Economic Dynamics Annual Meeting; 2012 North American Summer Meeting of the Econometric Society; 2012 Midwest Macro Meetings; Financial Economics Workshop at NYU (spring 2012)
- "Market Runs: Liquidity and the Value of Information"
  - 2013 NYU Search and Matching Workshop; Financial Economics Workshop at NYU (fall 2012)

References

- Ricardo Lagos (Advisor), Douglas Gale, Boyan Jovanovic, Thomas Sargent