

ZINING YUAN

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EDUCATION

King's College London <i>PhD in Economics/Banking & Finance</i> <i>Supervisors: Dr Filipa Sá, Prof. Teemu Pennanen, Prof. David Aikman</i>	October 2023 – Present London, United Kingdom
Imperial College London <i>MSc in Financial Technology (Distinction, Dean's list)</i>	September 2022 - August 2023 London, United Kingdom
London School of Economics and Political Science (LSE) <i>BSc in Financial Mathematics and Statistics (First Class Honours)</i>	September 2018 - June 2021 London, United Kingdom

INDUSTRY EXPERIENCE

J.P. Morgan Chase & Co <i>Quantitative Analyst, Market Risk, Off-cycle Internship</i>	June 2023 - December 2023 London, United Kingdom
CCB Principal Asset Management Company <i>Quantitative Researcher, Intern</i>	June 2022 - August 2022 Beijing, China
ByteDance <i>Enterprise Partnership and Solution, Intern</i>	April 2022 - June 2022 Beijing, China

RESEARCH INTERESTS

Financial Economics, Asset Pricing, Climate Finance, Applied Econometrics, Risk Management

RESEARCH PAPERS

“Stochastic Modelling of Electricity Demand on Multiple Time Scales” with Teemu Pennanen (King's College London) and industry partner Low Carbon Contracts Company

Summary: This paper develops a stochastic model for half-hourly electricity demand in Great Britain. The model performs a trend–seasonality decomposition, capturing long-term trends together with annual, weekly, and daily cycles, and incorporates temperature dependencies via semi-parametric additive models. It allows for the incorporation of expert views and other information not contained in historical data, and is computationally efficient for long-term price simulations.

“The Pricing of Climate Transition: New Evidence from Equity Markets” with Joseph Noss (King's College London)

Summary: We find that markets undervalue firms' climate transition prospects. Using a new dataset, firms expected to profit under net-zero scenarios earn higher returns, unexplained by standard risk factors, especially in countries with stricter climate policies.

TEACHING EXPERIENCE

Guest Teacher, London School of Economics Marketing Analytics (25 Fall, Master)	2025 - Present
Graduate Teaching Assistant, King's College London Asset Pricing / Mathematical Finance (25 Spring, Master) Game Theory (25 Spring, Undergraduate) Microeconomics (24 Fall, 25 Fall, Undergraduate) Financial Mathematics (24 Fall, Undergraduate) Statistics in Finance (24 Fall, Master)	2024 - Present

AWARDS AND ACHIEVEMENTS

- 2023-2027** PhD Studentship, funded by King's Business School Qatar Centre for Global Banking & Finance, and Department of Mathematics
- 2023** Dean's List (top 10% of the cohort) and Co-Academic Lead for MSc in Financial Technology, Imperial College London
- 2019** Best Paper of the Year, LSE Groups 2019, LSE

CONFERENCE PRESENTATIONS, TRAINING, AND WORKSHOPS

- 2026** Net Zero Centre Annual Event (King's College London); 4th Contemporary Issues in Financial Markets and Banking (Online, **Best Paper Award & invitation to journal submission**)
- 2025** Climate Finance and Policy (Montpellier); International Symposium of Forecasting (Beijing); SoFiE Summer School in Econometric Methods for Risk Assessment and Forecasting (Brussels); Conference on International Sustainable and Climate Finance / International Financial Integration (University of Napier, Edinburgh)
- 2024** Net Zero Centre Annual Event (King's College London, Poster)

+ Upcoming presentation

RELEVANT SKILLS/QUALIFICATIONS

Programming languages: R, Python (Pandas, Numpy, Flask, Scikit-learn, TensorFlow, GeoPandas), Stata, Matlab, C++

Others: LaTeX, Microsoft, HTML, SQL, Tableau

Certificates: Bloomberg Market Concepts, Machine Learning (Coursera)

Languages: Mandarin (Native), English (Advanced Proficiency), French (Basic)

REFERENCES

Professor David Aikman

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Professor Teemu Pennanen

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Dr Filipa Sá

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