

CHANGHUA YU 余昌华

School of Banking and Finance
University of International Business
and Economics
No. 10 Huixin East Road
Chaoyang, Beijing, China, 100029

Phone: (0086)010- 6449-5045
E-mail: changhuay@gmail.com
URL: <https://changhuayu.weebly.com>

Current Position:

Assistant Professor, October 2012 to present, School of Banking and Finance,
University of International Business and Economics

Education:

- Department of Economics, **University of British Columbia**, Vancouver, BC, 2006 to 2012, Ph.D. in Economics
Thesis title: “Essays in international portfolio choice and monetary policy”
Thesis Committee: Michael B. Devereux (Thesis Supervisor), Viktoria Hnatkovska and Henry Siu
- Guanghua School of Management, **Peking University**, Beijing, 2003-2006, M.A. in Economics
- Department of Sociology, **Renmin University of China**, Beijing, 1999-2003, B.A. in Sociology

Research Fields:

International Finance, Monetary Economics, Macro-Finance

Publication

“Evaluating International Financial Integration in a Center-Periphery Economy”, *Journal of International Economics*, forthcoming

Working Papers:

“International Financial Integration and Crisis Contagion”, with Michael Devereux, 2014, NBER Working Paper No. 20526

“Equity Home Bias and International Portfolio Dynamics in a Monetary Open-Economy Model”, 2012

Work in Progress:

“Financial crises, capital controls and exchange rates” with Michael Devereux

“International monetary policy spillovers” with Michael Devereux and Gregor Smith

“Liquidity trap, deleveraging and macroeconomic dynamics”

Research Grants:

- National Natural Science Foundation of China, " International capital flows and macro-prudential policy ", 2014-2016
- The Scientific Research Starting Foundation for Returned Overseas Chinese Scholars, Ministry of Education , China, 2015

Conferences and Seminars:

China Finance Annual Meeting (Best paper award, third place), Hanqing Advanced Institute at Renmin University of China, Chinese University of Hong Kong, School of Finance at SHUFE (2014); School of Economics at SHUFE, Society for Computational Economics annual meeting, Midwest Macro Spring meeting (2013); Bank of Canada, CEA annual meeting, CCER at Peking University, SEM at Tsinghua University, SIBA at SHUFE (2012)