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Education

Ph.D. (2014), M.A. (2012), Economics, Harvard University
Ph.D. (2010), M.A. (2005), Mathematics, University of Rochester
M.S., Probability & Statistics (2003), Peking University
B.A., Economics & B.S., Mathematics (2000), Wuhan University, Highest Distinction

Current Appointment

Assistant Professor, PBC School of Finance, Tsinghua University, 2014 to present
Professorial Fellow, The National Institute of Financial Research, Tsinghua University, 2014 to present
Director, Monetary & Fiscal Policy Research Lab, Hang Lung Center for Real Estate, Tsinghua University, 2016 to present
Deputy Director, XIN Real Estate FinTech Research Center, The National Institute of Financial Research, Tsinghua University, 2016 to present

Past Appointments & Research Experience

Department of Economics, Harvard University, Visiting Scholar, 01–02/2017; 07–08/2016
JTL: The Urban Mobility Lab, MIT, Visiting Scholar, 05–06, 01–02/2016; 07–09/2015
Federal Reserve Bank of Boston, Visiting Scholar, 02, 04–05/2015; Research Fellow, 07–11/2014
National Bureau of Economic Research (NBER), Research Assistant, 2009–2014
China Economics & Management Academy, Central University of Finance & Economics, Visiting Research Fellow, 07/2012
Faculty of Arts & Sciences, Harvard University, Teaching Fellow, 09/2010–05/2012

Teaching Experience

2015–present	Advanced Econometrics II, (Ph.D.), Analytical Methods in Finance, (undergraduate Massive Open Online Course [MOOC]), Tsinghua University, Instructor
2010–2012	Introduction to Econometrics (Econ 1123), Macroeconomic Policy in the Global Economy (Econ 1435), Quantitative Methods in Economics (Econ 1126), (undergraduate), Harvard University, Teaching Fellow
2004–2008	Calculus II/III (Math 142/143), Calculus IA/IIA (Math 161/ 162, accelerated sequence), Linear Algebra with Differential Equations (Math 165), Linear Algebra (Math 235), Honors Calculus I/III/IV (Math 171Q/173Q/174Q), Fractals & Computer Graphics (Math 215), Theory of Numbers (Math 230), Point Set Topology (Math 240), (undergraduate), University of Rochester, Teaching Assistant
12/2009, 06–08/2006	Topics in Macroeconomics (graduate short course), Principles of Mathematical Analysis, Probability Theory, (undergraduate), Central University of Finance & Economics, Instructor
2001–2003	Advanced Mathematics (undergraduate), Advanced Theory of Statistics (graduate), Peking University, Teaching Assistant

Academic Publications

- “On the Size Distribution of Macroeconomic Disasters” (with Robert J. Barro)
Econometrica, Vol. 79, No. 5 (September, 2011), 1567–1589.
- “Dual Step-size Explicit Numerical Integration Method and Applications” (with Dan Yang, et al.)
Proceedings of 2008 IEEE Power Engineering Society General Meeting—Conversion and Delivery of Electrical Energy in the 21st Century, Pittsburgh, PA, July 2008 (doi: 10.1109/PES.2008.4596126).
- “A Decoupled Dynamical Simulation Method via Modal Partition” (with Dan Yang)
Proceedings of 2007 IEEE Power Engineering Society General Meeting, Tampa, FL, June 2007 (doi: 10.1109/PES.2007.385854).
- “On the Functional Orientation and Path Choice of China’s Real Estate Tax Reform” (with Huang Xiaoyu, Jin Chao, and Zheng Siqi)
China Real Estate, Academic Issue, No. 12, 2016, 15–20.

Working Papers

- “Rare Events and Long-Run Risks” (with Robert J. Barro)
NBER Working Paper No. 21871, and New Version: <http://scholar.harvard.edu/files/tjin/files/reIRR.pdf>
- “Monetary Policy, Hot Money and Housing Price Growth across Chinese Cities” (with Xiaoyu Huang and Ji Zhang)
Harvard University OpenScholar Working Paper: <http://scholar.harvard.edu/files/tjin/files/housing.pdf>

Other Publications

- “Security and Future of the Internet Finance” (with Jin Chao)
Tsinghua Financial Review, No. 2, 2017, 97–101.
- “Practice and Prospect of Blockchain Technology in Finance” (with Jin Chao)
Tsinghua Financial Review, No. 9, 2016, 97–101.
- “Four Poems of Wang Changling of Tang Dynasty”
Chinese Calligraphy, No. 3, 1988, 62.

Honors, Fellowships, & Grants

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|-----------------|---|
| 01/2017–12/2020 | Principle Investigator, National Natural Science Foundation of China Research Fund No. 71673166, “Rare Events in Macroeconomy and Financial Markets and Their Impacts: A Study Based on the Case of China,” CNY 544,000 |
| 01/2017–12/2020 | Co-Investigator, National Natural Science Foundation of China Research Fund No. 71671004, “A New Option Pricing Model Based on High Frequency Financial Data: Theoretical and Empirical Studies,” CNY 493,000 |
| 07/2016–06/2017 | Co-Investigator, China Finance 40 Forum Research Program “Study on China Systemic Risk Assessment Model (PBC-SRAM),” CNY 150,000 |
| 07/2016–12/2016 | Co-Investigator, National Natural Science Foundation of China Research Fund No. 71640001, “Research on Risk Analysis and Prevention in P2P Lending,” CNY 240,000 |
| 01/2016–12/2019 | Co-Investigator, National Natural Science Foundation of China Research Fund No. 71573147, “Research on Chinese Financial Literacy,” CNY 400,000 |
| 10/2015–09/2018 | Principle Investigator, Tsinghua University Initiative Scientific Research Program No. 20151080450, “Urbanization, Housing Market, and Macroeconomy,” CNY |

	298,000
2008–2012, 2014	Bradley Fellowship, Harvard University
2008–2013	Harvard University GSAS Fellowship
2003–2008	University of Rochester Teaching Fellowship

Professional Activities

Journal Referee	<i>Econometrica</i> , <i>Quarterly Journal of Economics</i> , <i>Journal of Applied Econometrics</i>
External Reviewer	Research Grants Council (RGC) of Hong Kong, World Finance Conference, Cyberspace Administration of China Research Project
Presentations	<p>2016: Symposium on Blockchain & Artificial Intelligence Technology and Their Industrial Application Scenarios, Zhengzhou, October</p> <p>Symposium on the Law and Policy on the Application of Blockchain Technology, PBC School of Finance, Tsinghua University, October</p> <p>Symposium on World Economic Situations, Ministry of Commerce of the People's Republic of China, June</p> <p>National School of Development, Peking University, April</p> <p>2016 Symposium on Real Estate Taxes, School of Public Administration & Policy, Renmin University of China, March</p> <p>2015: National School of Development, Peking University, May</p> <p>The School of Finance, Renmin University of China, April</p> <p>2014: MIT Department of Economics, April</p> <p>Department of Economics & Finance, City University of Hong Kong, January</p> <p>School of Economics & Finance, The University of Hong Kong, January</p> <p>PBC School of Finance, Tsinghua University, January</p> <p>2013: Harvard Business School, October</p> <p>MIT Department of Economics, October</p> <p>MIT Sloan School of Management, October</p> <p>2012: Harvard Business School, December</p> <p>MIT Sloan School of Management, December</p> <p>School of Economics, Peking University, July</p> <p>China Economics & Management Academy, Central University of Finance & Economics, July</p> <p>School of Economics & Finance, The University of Hong Kong, June</p>
Invited Participant	<p>2016: Discussant for Session “International Risk” in the 14th China International Conference in Finance (CICF), Xiamen, July</p> <p>2015: Discussant for Sessions “Micro Theory of Financial Institutions & Money” and “Financial Crisis & Monetary Policy” in the 13th China International Conference in Finance (CICF), Shenzhen, July</p> <p>2013: Conference in Econometrics: Partial Identification, Weak Identification, & Related Econometric Problems, Cowles Foundation for Research in Economics, Yale University, June</p> <p>2005: Mathematical Science Research Institute (MSRI) Summer Program in CR-Geometry: Complex Analysis Meets Real Geometry & Number Theory, MSRI, Berkeley, CA, July</p> <p>2004: MSRI Summer Program in Hyperplane Arrangements & Applications, University of Oregon, August</p>

Professional Membership

AEA, AFA, Econometric Society, AMS, CSF