CURRICULUM VITAE

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Academic Qualifications

2021-2024	**Ph.D.** in Economics, Univ. of Lyon and **em**lyon business school, Lyon/Paris, France.
2021-2022	**M. Spécialisé** in Economics and Finance, Università Ca'Foscari Venezia, Venice, Italy.
2019-2021	**M.Sc.** in Finance (Quant track), **em**lyon business school, Lyon/Paris, France.
2018-2021	**M.Sc.** in Financial Engineering, Southwestern University of Finance and Economics, Chengdu, PRC.
2014-2018	**B. Econ.** in Financial Engineering, Southwestern University of Finance and Economics, Chengdu, PRC.

Academic Positions

2025-Now	**Assistant Professor**, Hong Kong Chu Hai College.
2021-2024	**Lecturer**, **em**lyon business school.
2022-2024, Part-time	**Guest Lecturer**, NOVA IMS business school/Université de Cergy-Pontoise/Chongqing University/Southwestern University of Finance and Economics.

Publications

Yuan Z. (with Costola M., B. Maillet and X. Zhang), (2024), "Mean–variance Efficient Large Portfolios: A Simple Machine Learning Heuristic Technique based on the Two-fund Separation Theorem", in ***Annals of Operations Research***. Impact Factor: 4.820 – AJG: 3; CNRS 2; FNEGE: 2; HCERES: A; – *Q1 Management Science and Operations Research Scimago*. https://doi.org/10.1007/s10479-022-04881-3.

Yuan Z. (with Hu W., B. Maillet and X. Zhang), (2025), "Improving Futures Market Predictions with Sentiment using a Pre-trained Robustly-optimized Bidirectional Encoder Representations from Transformers Approach in China", forthcoming in ***Annals of Operations Research***. Impact Factor: 4.820 – AJG: 3; CNRS 2; FNEGE: 2; HCERES: A; – *Q1 Management Science and Operations Research Scimago*.

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Conference Presentations

Yuan Z. (with Hu W., B. Maillet and X. Zhang), "Is There Any Sentiment or Animals' Spirits in the Financial Markets' Zoo? A Narrative Machine-learning Analysis of the Relationship between Returns and Commodity-related News on the Chinese Futures Market in Media", *China Derivatives Youth Forum and China Financial Risk Management Forum 2024*, Chengdu, 2024.

Yuan Z. (with Bonaccolto G. and B. Maillet), "A Dynamic Multi-strategy by a Sparse Principal Component Analysis Aggregation of Notorious Portfolios using Reinforcement Learning", *XXVIIIth Conference on Forecasting Financial Markets*, Rennes, 2023.

Yuan Z. (with Caporin M., M. Costola and B. Maillet), "Sentiment, Fear and Financial Systemic Risk: A Post-mortem Analysis of the COVID-19 Pandemia Period", *China Derivatives Youth Forum and China Financial Risk Management Forum 2023*, Chengdu, 2023.

Yuan Z. (with Bonaccolto G., M. Caporin and B. Maillet), "Dynamic Large Financial Networks via Conditional Value-at-Risk and Expected Shortfall Joint Estimation using the Asymmetric Laplace Distribution", *China Derivatives Youth Forum and China Financial Risk Management Forum 2022*, Chengdu, 2022.

Yuan Z. (with Maillet B. and J.–L. Prigent), "A VIPPI Approach for Guaranteed Products" *IInd Financial Economics Meeting: Crisis Challenges*, Paris, 2021.

Yuan Z. (with Bonaccolto G. and B. Maillet), "A Simple AI Heuristic for Realistic Efficient Portfolios and Performance Measurements with Big Data", *Ist International Symposium for Finance, Banking and Insurance*, Tunis, 2021.

Teaching Experience

2025	"Global Trade and Finance" (with Prof. Eden YU, for MBA and MBAE) and "Financial Management and Accounting" (with Dr. Sam Sir, for MBA and MBAE), Hong Kong Chu Hai College.
2024	"Financial Risk Management" (with Prof. Bertrand Maillet, for M.Sc.), Chongqing University. "Financial Risk Management" (with Prof. Bertrand Maillet, for M.Sc.), Université de Cergy-Pontoise
2023	"Business Statistics" (for M.Sc.), "Advanced Quantitative Portfolio Management" (with Prof. Bertrand Maillet, for M.Sc.) and "Financial Risk Management" (with Prof. Bertrand Maillet, for M.Sc.), **em**lyon business school. "Advanced Quantitative Portfolio Management with Machine Learning" (with Prof. Bertrand Maillet, for M.Sc.), Southwestern University of Finance and Economics and NOVA IMS business school.
2022	"Business Statistics" (for M.Sc.), "Advanced Quantitative Portfolio Management" (with Prof. Bertrand Maillet, for M.Sc.) and "Financial Risk Management" (with Prof. Bertrand Maillet, for M.Sc.), **em**lyon business school.
2021	"Advanced Quantitative Portfolio Management" (with Prof. Bertrand Maillet, for M.Sc.), **em**lyon business school.