Dr. Shimeng (Sophia) Shi

Contact Information

Address: Lance Twomey Building L1 Room 34, CDT 250, 98009 Miri Sarawak, Malaysia
Telephone: +60128989379
Email: shimeng.shi@curtin.edu.my/sophia.shimeng@curtin.edu.au
Website: https://shshmen.wixsite.com/sophia
ORCID ID: https://orcid.org/0000-0002-5666-408X

Research Interest

Credit Derivatives, Corporate Finance, Central Clearing Mechanism, Carbon Finance, Fintech, Financial Risk Management, Financial Regulatory Policies, Macro-Finance

Education

Durham University, Durham, the U.K.

Ph.D., Accounting and Finance 2013—06/2017

- Thesis Topic: Information Content of Credit Default Swaps: Price Discovery, Risk Transmission, and News Impact

M.Sc., Finance and Investment, Distinction 2011—2012

- Dissertation Topic: An Investigation of Diversification Benefits of Commodity Futures for Conventional Equity-Bond Portfolio Investors: New Evidence from the U.S., the U.K., and China

Nankai University, Tianjin, China

B.A., Economics, GPA (87/100) 2006—2010

- Major in Insurance, Actuarial, and Risk Management

Working Experience

- **Lecturer in Finance and Banking**
  Curtin University, Miri, Malaysia 01/2018—present
  - Introduction to Financial Statements Analysis (Undergraduate)
  - Introduction to Mergers and Acquisitions (Undergraduate)
  - Corporate Finance (Undergraduate)
- **Quantitative Research Intern**
  Moody's Analytics, London, the U.K. 06—09/2017
  - Conduct empirical research on credit risk and fixed income valuation
  - Coordinate with financial researchers and data analysts on research projects
  - Present research findings to technical and non-technical audiences
- **Consultation for M.Sc. Dissertations**
  Durham University, Durham, the U.K. 11—12/2016
  - Provide consultation to postgraduate students regarding data downloading and management and programming packages (DataStream, WRDS, STATA, etc.)

Journal Article

- Dynamics and Determinants of Credit Risk Discovery: Evidence from CDS and Stock Markets. *International Review of Financial Analysis, 2018, 55: 156-169.* (with Chau, F. and Han, C., journal rank: ABS–3; ABDC—A)

Working Paper

- 'Too-Interconnected-To-Fail' Financial Institutions: Evidence from the Transmission of Credit Risk across the G-SIFIs.
- Impact of Sovereign Credit Rating and Bailout Events on Sovereign CDS and Equity Index: Evidence from the U.S., the U.K., and the Euro-zone States
- The Impact of Futures Trading on Intraday Spot Volatility and Liquidity: Evidence from Bitcoin Market
- Digital Economy Era: The Role of Telecommunications Sector in Frequency-Dependent Default Risk Connectedness
- Bitcoin Futures: Trade It or Ban It?

Conference

- The UCL Finance Conference 2013 (London, the U.K.) 2013
- The 1st Young Finance Scholars' Conference (University of Sussex, the U.K.) 2014
- The 7th International IFABS Conference (Zhejiang University, China) 2015
- The JIFMIM Symposium (Shanxi University, China) 2016
- The JIFMIM Special Issue Conference (Pu'er, China) 2016
- RES PhD Meetings 2017 (University of Westminster, the U.K.) 2017
- Bank of England Conference Financial Services Indices, Liquidity and Economic Activity (London, the U.K.) 2017
- The 13th Annual Central Bank Conference on the Microstructure of Financial Markets (London, the U.K.) 2017
- 2018 ASSA Annual Meeting (Philadelphia PA, the U.S.) 2018
- Cryptocurrency Research Conference (Cambridge, the U.K.) 2018

Research Grant

- Fundamental Research Grant Scheme (FRGS)
  Application ID: 221394; Role: Member; Status: Submitted

Academic Service

- Reviewer, International Research in Economics and Finance 2018—present
- Review Committee, The Accounting and Finance Association of Australia and New Zealand (AFAANZ) 2018 Conference 2018

Award &Service

- Undergraduate Student Scholarships Award, Nankai University 2007—2009
- Student Representative, Department of Economics, Nankai University 2006—2010

Professional Skill

- Software: Matlab, Stata, WinRATS, Latex, Python, SQL
- Language: Mandarin, English
- Certificate: An Introduction to Interactive Programming in Python (Part 1 & 2), Passed FRM Level II, Passed CFA Level I

Professional Development

- Business Social Sciences and Law, Glasgow International College 2010—2011
- Quantitative Finance, Singapore Management University 2012—2013
- Borneo Business Research Week, Universiti Malaysia Sarawak 2nd-6th July 2018

Membership

- The Econometric Society 05/2018—present
- The American Finance Association 10/2017—present
- The American Economic Association 10/2017—present
- The European Finance Association 01/2018—present

Reference

- Dr. Frankie Chau (primary supervisor/co-author)
  Associate Professor in Finance, Durham University
  Telephone: +44(0)1913345298
  Email: h.c.f.chau@durham.ac.uk

- Dr. Kai Lisa Lo (co-author)
  Assistant Professor in Finance, Shanghai University of Finance and Economics
  Telephone: +86(0)2165904057
  Email: kailisalo@mail.shufe.edu.cn

- Dr. Yukun Shi (co-author)
  Associate Professor in Finance, University of Glasgow
  Telephone: +44(0)1162231097
  Email: yukun.shi@glasgow.ac.uk

- Dr. Josephine Yau Tan Hwang (co-author)
  Lecturer of Finance, University Malaysia Sarawak
  Telephone: +6082584397
  Email: ythjosephine@unimas.my