

Jinxin Cui

Institution: International Business School of Zhejiang
Gongshang University

Address: No.18 Xuezheng Street, Xiasha Higher
Education Park, Hangzhou, Zhejiang Province

Email: jinxincui2022@mail.zjgsu.edu.cn



Education Background:

2019.12 – 2020.12 National University of Singapore Joint Training Ph.D. (Financial Engineering)
2018.09 – 2021.12 Fuzhou University Ph.D. in Management (Financial Engineering)
2016.09 – 2018.06 Fuzhou University Master of Finance

Research Interests:

Financial Risk Management, Energy Finance, Financial Econometric Modelling, Financial Market Complexity, Artificial Intelligence and Big Data Applied in Financial Engineering.

Working Experience:

2022.02- International Business School of Zhejiang Gongshang University-Assistant professor

Academic Publications:

- [1] **Jinxin Cui**, Mark Goh, Binlin Li, Huiwen Zou. Dynamic dependence and risk connectedness among oil and stock markets: New evidence from time-frequency domain perspectives [J]. **Energy**, 2021, 216: 119302. (SCI Index, Q1)
- [2] **Jinxin Cui**, Mark Goh, Huiwen Zou. Information spillovers and dynamic dependence between China's energy and regional CET markets with portfolio implications: New evidence from multi-scale analysis [J]. **Journal of Cleaner Production**, 2021, 289: 125625. (SCI Index, Q1)
- [3] **Jinxin Cui**, Mark Goh, Huiwen Zou. Coherence, extreme risk spillovers, and dynamic linkages between oil and China's commodity futures markets [J]. **Energy**, 2021, 225: 120190. (SCI Index, Q1)

- [4] **Jinxin Cui**, Huiwen Zou. Connectedness among Economic Policy Uncertainties: Evidence from the Time and Frequency Domain Perspectives [J]. **Journal of Systems Science and Information**, 2020,8(05): 401-433. (CSCD Index)
- [5] **Jinxin Cui**, Huiwen Zou. Coherence, connectedness, dynamic linkages between oil and China's commodity sectors with portfolio implications [J]. **Journal of Systems Science and Complexity**. (Forthcoming) (SCI Index, Q2)
- [6] **Jinxin Cui**, Aktham Maghyereh, Mark Goh, Huiwen Zou. Risk spillovers and time-varying links between international oil and China's commodity futures markets: Fresh evidence from the higher-order moments [J]. **Energy**, 2022, 238: 121751. (SCI Index, Q1)
- [7] **Jinxin Cui**, Huiwen Zou. Prediction of P2P online lending market yield based on EWT-SSA-PSO-ELM model [J]. **Journal of Systems Engineering**, 2021, 36(3): 367-381. (CSCD Index)
- [8] **Jinxin Cui**, Huiwen Zou. Research on Higher-moment risk spillover effects among international stock markets from the time-frequency perspectives [J]. **Studies of International Finance**, 2020, (06): 75-85. (CSSCI Index)
- [9] **Jinxin Cui**, Huiwen Zou. The higher moment risk spillover effects among stock market industries: Evidence from Chinese stock market [J]. **Journal of Systems Science and Mathematical Sciences**, 2020, 40(07): 1178-1204. (CSCD Index)
- [10] **Jinxin Cui**, Huiwen Zou. Prediction of China stock market based on EWT-PSO-SVM error correction combination model [J]. **Journal of Systems Science and Mathematical Sciences**, 2020, 29(02): 28-39. (CSCD Index)
- [11] **Jinxin Cui**, Huiwen Zou. Dynamic linkages and higher moments risk connectedness among international stock markets [J]. **Journal of Systems Science and Mathematical Sciences**, 2021, 41(04): 976-1006. (CSCD Index)
- [12] **Jinxin Cui**, Huiwen Zou. Carbon financial market price forecasting based on CEEMDAN-MR-PE-NLE multi-frequency optimization combined model [J]. **Mathematics in Practice and Theory**, 2020, 50(03): 105-120.

Working Papers:

- [1] Tail risk spillovers and quantile dependence between international oil and Chinese commodity futures markets: New evidence from time-frequency analysis.
- [2] Time-frequency dependence and connectedness among global oil markets: Fresh evidence from the higher-order moment perspectives.
- [3] Time-frequency connectedness between international oil and Chinese stock sectors: New evidence from quantile perspectives.

Experience in Academic Projects:

Participate in the following research projects as a doctoral candidate:

- [1] National Natural Science Foundation of China (71573042, 71763034, 71901071, 72162033)
- [2] Social Science Foundation Project of Fujian Province (FJ2020C017, FJ2021C084)
- [3] Natural Science Foundation Project of Fujian Province (2017J01794)

Academic Participation:

Reviewer for several SCI/SSCI academic Journals: 《Energy》、《Energy Economics》、《Review of Development Economics》、《Egyptian Journal of Petroleum》、《Emerging Markets Finance and Trade》.

Awards:

- [1] Academic Talent of Fuzhou University (2021)
- [2] National Scholarship for Ph.D. Students (2021)
- [3] Mid-term Outstanding Academic First Class Scholarship of Fuzhou University (2020)
- [4] Doctoral Student High-Level Paper Award of Fuzhou University (2019)
- [5] Special Scholarship for New Doctoral Students of Fuzhou University (2018)

Professional Skills:

Financial econometric software: R、MATLAB、Stata、EViews、Python、SPSS、OxMetrics、WinRATS

Qualification Certificate: Securities/Funds/Futures Qualification Certificate

Mother language: Mandarin (Native)

Foreign language: English (Fluent)

Hobbies:

Photography, Basketball, Badminton, Table Tennis, Camping.