# Shirui Wang (王仕睿)

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# **EDUCATION**

Ph.D. Economics, Iowa State University, USA

M.A. Economics, Central University of Finance and Economics, China

2014

B.S. Physics, Yunnan University, China

2010

# FIELDS OF INTEREST

Finance, Cryptocurrency, Applied Microeconomics

# RESEARCH EXPERIENCE

#### **Publications**

Predictability Of Commodity Futures Prices with Machine Learning (with Tianyang Zhang). Journal of Futures Markets Forthcoming

Intergenerational Income Mobility in Urban China: An Estimation Based on Jorgenson-Fraumeni Income Approach (with Tingting Ding and Li Yu). *Economic Theory and Business Management*. 2016.7:83-97.

#### Working papers

Wash Trading and Insider Sales in NFT Markets (with Nieyan Cheng and Tianyang Zhang, revising for  $Journal\ of\ Banking\ \mathcal{E}\ Finance)$ 

Patent and Commodity Prices

Calendar Effects of Crypto Options

Dynamic Portfolio Optimization with Reinforcement Learning

An Experimental Study of an Alternating Bargaining Game with Uncertainties

# WORK EXPERIENCE

Economics Tutor, U Course, Remote Dec. 2022 - Co-founder, Pequod NFT Marketplace Mar. - Dec. 2023
Lead Crypto Analyst, FDAO Capital, Remote Nov. 2021 - Nov. 2022
Assistant Director, Inst. of Blockchain Finance, China U. of Petroleum, Beijing May - Nov. 2022
Equity Quant Researcher, Yan Investments, Beijing Mar. - Dec. 2021
Economist/Data Scientist, Kuaishou Technology, Beijing Aug. 2020 - Feb. 2021
Data Scientist Intern, CO-OP Financial Services, Des Moines May - Jul. 2019

# GRANTS

Co-PI, "AI in Commodity Spread Trading." China Association for AI & Huawei

Co-PI, "Bargaining Games Experiment." Iowa State University

# **PRESENTATIONS**

## Conferences

Missouri Valley Economic Association Annual Conference, Online 2020

Missouri Valley Economic Association Annual Conference, Kansas City KS 2020, 2019

Chinese Economists Society Annual Conference, Athens GA 2018

2017

2019

Fall 2013

Iowa State University Labor-Public Economics Workshop, Ames IA

Invited Talks

EMC Insurance Companies, Des Moines IA 2020

Experimental Economics guest talk, Ames IA

# TEACHING EXPERIENCE

#### U Course

Tutor, Undergraduate and Graduate courses in Econ, Finance, Stat and CS 2022-

## Iowa State University

Instructor, Econometrics (Graduate) Spring 2019

Instructor, Mathematical Economics (Graduate) Fall 2018

Instructor, Principles of Microeconomics (Undergraduate) Fall 2019 & Summer 2017

Teaching Assistant 2014–2019

Graduate: Econometrics, Labor Economics, Microeconomics

Undergraduate: Microeconomics, Econometrics, Manegerial Economics

# Central University of Finance and Economics

Instructor, Human Capital (Graduate) Spring 2012

Teaching Assistant, Econometrics (Graduate)

# AWARDS & CERTIFICATIONS

Global Scholars Award, Iowa State University. 2020

Teaching Excellence Award, Iowa State University. 2019

Graduate Student Travel Grant, Iowa State University. 2015, 2016, 2019

Professional Development Grants, Iowa State University. 2015, 2016

China National Scholarship, Central University of Finance and Economics. 2013

Practitioner Qualification, Asset Management Association of China

FRM I

# **SKILLS**

Python, R, Stata, Matlab, SQL, Linux.