PAN Deng

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WORKING EXPERIENCE

2006.5~present	Associate Professor, School of Economics, FudanUniversity
2008.10~2009.9	Senior Associate Member, St. Antony's College, OxfordUniversity
2003.7~2006.4	Assistant Professor, School of Economics, FudanUniversity

EDUCATION

Ph.D., Management, ShanghaiJiaoTongUniversity, 2003B.S., Engineering, ShanghaiJiaoTongUniversity, 1997

RESEARCH FIELDS

Microstructure of Financial Market; Behavior Finance

REFEREED PAPERS

Pan Deng, Shi Dong-hui, Song Zheng, 2008, "Mechanism of Bubble: An Empirical Analysis" (in Chinese), *Management World*, No. 3, 185-263.

GONG Binglin, PAN Deng, 2008, "Individual Investment in Stock Market Bubbles — An Experiment Using Real Investors", *Fourth Asia Pacific Meeting of the. Economic Science Association*, Singapore.

Pan Deng, Shi Dong-hui, 2006, "Estimating the Probability of Informed Trading: Evidence from Shanghai Stock Market" (in Chinese), *Management World*, No. 6, 18-26.

Pan Deng, Shi Dong-hui, ZHOU Lin-yun, 2006, "Order Aggressiveness in Shanghai Stock Market", *Journal of Systems Science and Information*, Vol.4, No.2, pp.215-224.

Pan Deng, Zou Yan, 2005, "Insider Trading and Market Manipulation: an Event Study" (in Chinese), *Contemporary Economic Management*, Vol 27, No.5, 129-136.

Pan Deng, Cao Hong-cheng, 2005, "Financial Derivative Products in China: Launched Sequence and Risk Management" (in Chinese), *New Finance*, No. 5, 40-43.

Pan Deng, Shi Dong-hui, 2004, "Order Aggressiveness Comparison between Individual and Institute Investors" (in Chinese), *Management Review*, Vol 16, No. 11, 16-22.

Pan Deng, Shi Dong-hui, 2004, "Order Aggressiveness in Shanghai Stock Market" (in Chinese), 4thConference of Chinese Youth Economist, FudanUniversity.

Pan Deng, Liu Ti, Liu hai-ong, Wu Chong-feng, 2004, "Trading Strategies in Blind Call Auction: Models and Empirical Analysis of Shanghai Stock Exchange" (in Chinese), *Systems Engineering—Theory & Practice*, No. 1, 1-10.

Pan Deng, Shi Dong-hui, 2003, "An Empirical Study on Stock Price Trends Trading Strategy of Chinese Individual Investors" (in Chinese), *Journal of World Economy*, No. 11, 71-77.

Pan Deng, Zou Yan, Liu Hai-ong, Wu Chong-feng, 2003, "Strategic Trading When Some Investors Receive Partly Information" (in Chinese), *Systems Engineering—Theory & Practice*, No. 10, 22-29.

Pan Deng, Zou Yan, Liu Hai-long, Wu Chong-feng, 2003, "Strategic Trading When Some Investors Receive Partly Information", *Sixth Alternative Perspectives on Finance Conference*, Germany

Liu Ti, Pan Deng, 2003, "Changing Call Auction from Information Closed to Open" (in Chinese), *China Securities Journal*, 6 March.

Ni Su-yun, Pan Deng, Wu Chong-feng, 2003, "The Comprehensive Evaluation of Funds Performance Based on Genetic Algorithm" (in Chinese), *Systems Engineering*, Vol. 21, No. 2,1-6.

Pan Deng, Wu Chong-feng, 2002, "Study on Efficient Frontier in Portfolio Investment by Using Genetic Algorithm" (in Chinese), Journal of Systems Engineering, Vol. 17, No. 4, 364-367.

Zhu Xue-jun, Pan Deng, 2000, "Multi-objective Optimization Design with Mixed-Discrete Variables in Mechanical Engineering via Pareto Genetic Algorithm" (in Chinese), *Journal of Shanghai Jiao Tong University*, Vol. 34, No. 3, 411-414.

Pan Deng, Wang An-lin, 1999, "Genetic Algorithm with Multiple Individuals Crossover" (in Chinese), *Journal of Shanghai Jiao Tong University*, Vo I. 33, No. 11, 1453-1457.

Pan Deng, Wang An-lin, 1999, "A Class of Job- shop Scheduling with Genetic Algorithm" (in Chinese), *Machine Design and Research*, Vol. 15, No. 1, 19-21.

Pan Deng, Wang An-lin, 1999, "Genetic Algorithm with Multiple-Chromosome Crossover", *Network'99 Conference*, Finland.

SELECTED GRANTS

2011.1~2013.12 MicroFoundation of Bubbles: Theoretical, Empirical and Experimental Studies

Granted by National Natural Science Foundation of China, No. 71071039

2009.10~2010.1 Price Manipulation

Granted by 20th Joint Research Program of Shanghai Stock Exchange

2009.1~2011.12 Foundation of Bubbles

Granted by Department of Education, No.08JC790020

2007.9~2009.9 Empirical Study on Bubbles of Stock Market

Granted by Shanghai Philosophy and Social Science Funds, No.2007BJB010

- 2005.1~2007.12 Empirical Study on Microstructure of Financial Markets Based on Order Flow Granted by National Natural Science Foundation of China, No. 70401008
- 2004.10~2005.1 Research on Seat and Trading Rights of Security Exchange Granted by 12th Joint Research Program of Shanghai Stock Exchange
- 2004.9~2005.9 Empirical Study on Microstructure of Shanghai Stock Market Granted by Shanghai Philosophy and Social Science Funds, No.2004BJB002
- 2003.7~2004.1 Appropriate Sequence of Derivatives in Securities Markets of China Granted by 10th Joint Research Program of Shanghai Stock Exchange

TEACHING EXPERIENCE

Investments(Undergraduate), Fall& Spring 2004~present