Jianqing Fan: Frederick L. Moore'18 Professor of Finance

Collaborators: Aït-Sahalia, Ning Lin, Kosuke Imai, Han Liu

Courses Taught: **ORF 245**: Fundamentals of Stat., **ORF 524**: Math. Stat., **Fin 504**: Financial Econometrics.

Research Interest: Both theory, methods and interdisciplinary work

★ **Statistics**:

- High-dim stat., variable selection, classi., inferences, robustness.
- High-dim covariance estimation, factor modeling, graphs, robustness
- Distributed Inference, false discovery controls
- Nonparametric modeling, deconvolution, inferences, optimality.

★ **Finance**:

- Behavior finance: market surprises, volatility risk premium, High-freq trading
- Engineering: Derivative pricing, portfolio theory
- Risks: Portfolio risk, high-frequency data
- Financial econometrics: efficiency market? Factor pricing? GBM or Heston model?

★ **Bioinformatics**: Analysis of microarray data, NGS, stem cell and immune response, spinal core injury, inflammatory genes for autism & brain tumors.