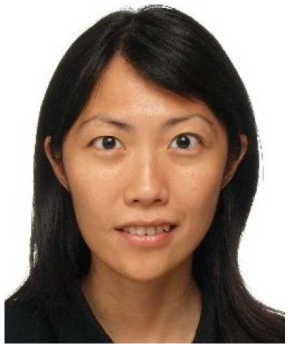

Wan Ni LAI

GLOBALISATION Academy
Sophia-Antipolis

CV

Skills & Interests

Teaching Skills

Bachelor, Masters, MBA

Research Skills

Empirical Finance

Languages

English (Professional), Chinese (Native), French (Fluent)

Expertise

Asset pricing, portfolio management, financial derivatives.

Qualification

Scholarly Academic

Academic Degrees

Ph.D. Université d'Aix-Marseille III, France, Aix-en-Provence, Management Sciences, Finance, 2009.

DEA Université d'Aix-Marseille III, Aix-en-Provence, Financial Instruments, 2006.

Master EDHEC Business School, Lille, MSc in Finance, 2004.

Bachelor National University of Singapore, Singapore, Electrical Engineering, 1997.

Work Experience

Professor, SKEMA Business School (September, 2016 - Present), Sophia-Antipolis, France.

Assistant Director of Applications (IT/Finance Applications), Monetary Authority of Singapore (2001 - 2005), Singapore, Singapore.

Web Analyst (Electronic News), MediaCorp News - Channel News Asia (2000 - 2001), Singapore, Singapore.

Analyst Programmer, Reuters Asia (1999 - 2000), Singapore, Singapore.

Quality Engineer, Singapore Technologies Microelectronics Division (1997 - 1999), Singapore, Singapore.

INTELLECTUAL CONTRIBUTIONS

Articles in Journals

LAI, W. (in press, 2016). Do academic investment insights benefit society? *Research in International Business and Finance, 38*, 172-176.

LAI, W. (in press, 2016). Evaluating the sovereign and household credit risk in Singapore: A contingent claims approach. *Research in International Business and Finance, 37*, 435-447.

LAI, W. (in press, 2012). Comparison of Non-Parametric Methods for Extracting Option Implied Risk-Neutral Distributions. *Quantitative Finance, 14 (10)*, 1839-1855.

LAI, W. (in press, 2012). Faith Matters? A Closer Look at the Performance of Belief-Based Investments. *Journal of Asset Management, 13 (6)*, 421-436.

LAI, W. (in press, 2012). Investors Expectations and Preferences during the Financial Crisis and the Bursting Internet Bubble: Evidence from the Options Markets. *Bankers, Markets & Investors, 120*, 20-35.

LAI, W. & Goltz, F. (in press, 2009). Empirical Properties of Straddle Returns. *Journal of Derivatives, 17 (1)*, 38-48.

Conference Presentations

LAI, W. (2015). *Sorting out low volatility stocks: Disentangling specific and systematic risk components.* AFFI (Association Française de Finance) Conference, Cergy, France.

LAI, W. (2015). *Sorting out low volatility stocks: Disentangling specific and systematic risk components.* International Conference of the Financial Engineering and Banking Society (FEBS), Nantes, France.

LAI, W. (2011). *Comparison of Non-Parametric Methods for Extracting Option Implied Risk-Neutral Distributions.* Annual Conference of the Swiss Society for Financial Market Research (SGF), Zurich, Switzerland.

LAI, W. (2010). *A Tale of Two Crises.* AFFI (Association Française de Finance) Conference, St Malo, France.