Wan Ni LAI

Professeur associé

Académie : Digitalisation

Centre de recherche : Finance & Accounting Insights on Risk and Regulation

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Intérêts de recherche

Asset pricing, financial derivatives, portfolio management

Domaines d'enseignement

Portfolio Management, Asset Pricing

Formation

2022	Habilitation à Diriger des Recherches, Economie, Finance, Université Côte d'Azur, France
2009	Ph.D. in Management Sciences - Finance, Aix-Marseille Université, France
2006	DEA in Financial Instruments, Aix-Marseille Université, France
2004	MSc in Finance, EDHEC Business School, France
1997	BEng in Electrical Engineering, National University of Singapore, Singapour

Expérience Professionnelle

Positions académiques principales

Depuis 2016	Associate Professor, SKEMA Business School, France
2009 - 2016	Assistant Professor, KEDGE Business School, France

Autres affiliations académiques

2016 - 2019	Program Director Master of Science in Corporate Financial Management, SKEMA Business School, France

Autres expériences professionnelles

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

Contrats de recherche, prix et distinctions

Prix et distinctions

1999	Institute of Systems Science Book Prize, National University of Singapore

Publications

Articles académiques revus

GUENICHE, A., DUPUY, P. et LAI, W.N. (2023). Price contingent and pricevolume contingent portfolio strategies. *Journal of Asset Management*, 24(3), pp. 173-183.

LAI, W.N. (2022). Detecting stock market regimes from option prices. *Operations Research Letters*, 50(3), pp. 260-267.

LAI, W.N., CHEN, C.Y.T. et SUN, E. (2022). Risk factor extraction with quantile regression method. *Annals of Operations Research*, 316, pp. 1543–1572.

LAI, W.N., CHEN, Y.T. et SUN, E. (2021). Comonotonicity and Low Volatility Effect. *Annals of Operations Research*, 299(1-2), pp. 1057-1099.

GROSLAMBERT, B. et LAI, W.N. (2020). Ranking tail risk across international stock markets. *Economics Bulletin*, 40(2), pp. 1756-1768.

GROSLAMBERT, B., BASU, D. et LAI, W.N. (2019). Is tail risk the missing link between institutions and risk? *Economics Bulletin*, 39(2), pp. 1435-1448.

CHEN, Y.T., LAI, W.N. et SUN, E. (2019). Jump Detection and Noise Separation by Singular Wavelet Method for Forecasting with High-Frequency Data. *Computational Economics*, 54(2), pp. 809-844.

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

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

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

LAI, W.N. (2012). Investors Expectations and Preferences during the Financial Crisis and the Bursting Internet Bubble: Evidence from the Options Markets. *Bankers, Markets & Investors*, 120(1), pp. 20-35.

LAI, W.N. (2011). Comparison of methods to estimate option implied risk-neutral densities. *Quantitative Finance*, 14(10), pp. 1839-1855.

GOLTZ, F. et LAI, W.N. (2009). Empirical Properties of Straddle Returns. *Journal of Derivatives*, 17(1), pp. 38-48.

Présentations dans des conférences

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

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

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

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

Autres activités de recherche

Relecteur pour :

European Financial Management, Empirical Economics, Economics Bulletin, Annals of Operations Research, Finance Research Letters, Journal of Futures Markets

Supervision de thèses / HDR

Depuis 2022	S. K. LU, SKEMA Business School, Doctorat, Directeur de thèse
Depuis 2019	L. REINALDO, SKEMA Business School, Doctorat, Directeur de thèse
2023	J. FARHAT, SKEMA Business School, Doctorat, Membre de jury