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EDUCATION

- PhD in Finance, University of Exeter, 2006
- MSc in Finance and Investment, , University of Exeter, 2001
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Background

Jane is an Associate Professor in Finance at the University of Exeter. With the Overseas Research Scholarship from both the British Council and China Scholarship Council, she completed her PhD in Finance at Exeter in 2007, in the area of optimal hedging. She has published research papers in leading academic journals, including; the Journal of Futures Markets, the Journal of Derivatives, the Journal of Business Finance and Accounting and the Journal of International Money and Finance. Jane has a wide knowledge of financial econometrics, and extensive expertise in financial databases and financial modelling using Excel, VBA and econometric and statistical software, such as RATS, Stata and R. She has taught courses in Quantitative Research Methods, Financial Modelling and International Financial Management at the graduate level. She also supervises PhD and graduate dissertations in applied financial econometrics.

Publications

- Harris, R. D., Shen, J., & Yilmaz, F. (2022). Maximally predictable currency portfolios. *Journal of International Money and Finance*, 128, 102702.
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