Yun Yin

Title: lecturer
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Fields: Asset Pricing model; Option Valuation.

Education:
Ph.D. in Economics (completion date: 2016/12)
Thesis: *Alternative approaches to the valuation of European*
School of Economics, University of East Anglia (UK)
2012–2016
MSc. in Finance and Economics
Dissertation: *Using a simple least squares approach and binominal tree to compare the value of the American option and European option*
School of Economics, University of East Anglia (UK)
2010–2011
MA in International Business Finance and Economics
Dissertation: *Comparing the European and American option*
School of Economics, University of East Anglia (UK)
2009-2010
BA in Economics
Nanjing Audit University (China)
2004–2008

Experience:
Lecturer of Financial Mathematics (MSc level), School of Economics, University of East Anglia (UK), 2011–2015
Seminar leader of International Finance (MSc level), School of Economics, University of East Anglia (UK), 2011–2015

Lecturer of Business of Economics, School of Business, University of East Anglia (UK), 2011-2012.

Research:
My research area is Option Valuation especially European Options and American Options. Besides the Option valuation, I am also interested in Financial Econometrics and Time Series Analysis.

Other papers：

Conference papers:
Yun Yin (2013). “Regression Analysis of European Option Valuation”
Yun Yin (2011). “Using a simple least squares approach and binominal tree to compare the value of the American option and European option”.
Yun Yin (2016). “Simulation of varying volatility models in option valuation”.

Others