

Chenyan Lyu

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1.08 Streatham Court
University of Exeter
The United Kingdom

Phone: +44 (0) 7410398312
Email: lyuchenyan@gmail.com
Personal Website: chenyanlyu.com

Research Interest

Sustainable Finance, Sustainable Asset Pricing, Carbon Pricing, Energy Economics, Environmental Justice

Academic Appointment

Postdoctoral Research Fellow. March 2022 - Now. Exeter Sustainable Finance Centre, Department of Accounting and Finance, University of Exeter Business School, Exeter, UK.

Education

PhD in Economics, Copenhagen Business School, Denmark, 2019 - 2022

PhD in Economics, Durham University, UK, 2019

MSc in Finance, University of Southampton, UK, 2017 - 2018

BSc in Forestry and Agriculture, Beijing Forestry University, China, 2013 - 2017

Academic Visit

Florence School of Regulation, European University Institute, Italy *Mar - May 2022*
Host by prof. Jean-Michel Glachant

University of Groningen, the Netherlands *Apr - Aug 2022*
Host by prof. Bert Scholtens

Publication

Lyu, C. and Huang, L. (2017). **The Influence of RMB Internationalization-Speculation and Demonstration Based on NOEM Model**. Journal of Regional Financial Research (In Chinese). 2017(01): 47-53

Lyu, C., Jamasb, T., & Spanholtz, J. P. G. (2022). **The long COVID of Energy Markets and Prices**. European Energy & Climate Journal. 11(1): 3-7

Working Papers

Lyu, C. (2021). **Dynamics of Regional Carbon Markets in China**. SSRN Electron. J. (Under Review by ABS*3 Journal)

Lyu, C., and Scholtens, L.J.R. (Bert). (2022). **Is the Global Carbon Market Integrated? Return and Volatility Connectedness in ETS Systems**. SSRN Electron. J. (Under Review by IF 16.8 Journal)

Volatility Spillovers in the Interconnected NordPool Electricity Markets - the Effect of the Carbon Price (with Hung Do, Rabindra Nepal, Tooraj Jamasb)

Financial Risk Network Architecture of Global Energy Firms (with Bert Scholtens)

Selected Works in Progress

Carbon and Green bond market hedging: complementary or supplement? (with Bert Scholtens)
How Effective Has the EU-ETS Been to Battle Air Pollution? - A Spatial Insight
Energy Infrastructure Investment in Africa (with Myriam Marending and Stefano Tripodi)

Professional Employment

Research Assistant 2020 - Now
Copenhagen School of Energy Infrastructure, CBS

- Research project - Accelerating the Energy Transition at the Sea and on Land: Ports and Hubs (funded by Den Danske Maritime Fond).
- Proposal - Ten Year Network Development Plan (TYNDP) Joint Scenarios Methodology Analysis (funded by the European Commission).

Teaching Assistant 2020 - 2022
Department of Economics, CBS

- 1) Energy Markets, Competition, and Regulation (Lecturer & TA) (2020)
- 2) Environmental and Resource Economics (Lecturer & TA) (2020)
- 3) International Economics (2022)

Referee Service 2020 - Now
· JOURNAL OF ENERGY ECONOMICS; THE ENERGY JOURNAL; APPLIED ECONOMICS

Awards and Grants

William Demant Fonden Studieophold Grant, Denmark (9,500 Dkk)	<i>May 2022</i>
Student Paper Award (runnerup), 43rd IAEE Conference, Japan (\$500)	<i>Apr 2022</i>
Otto Mønstedts Fond Travel Grant, Denmark (15,000 Dkk)	<i>Apr 2022</i>
Augustinus Fonden Travel Grant, Denmark (15,000 Dkk)	<i>Mar 2022</i>
Skill-course funding, PhD School, Copenhagen Business School (30,000 Dkk)	<i>Jul-2021</i>
Excellent leader, Beijing Forestry University (1%)	<i>2016-2017</i>
Scholarship of outstanding achievements, Beijing Forestry University (1%)	<i>2016-2017</i>

Conference Presentation

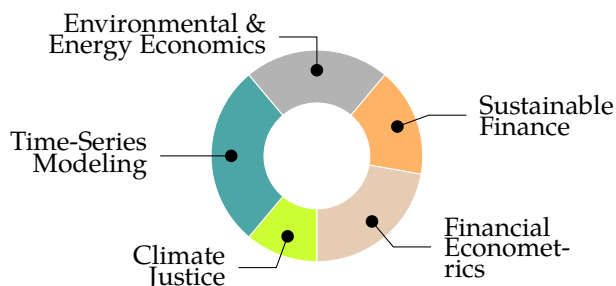
2022: 29th Young Energy Economists and Engineers Seminar (May, Ghent, Belgium), 43rd IAEE International Conference*2 Papers (July, Tokyo, Japan)

2021: The 1st IAEE Online Conference (Jun, Virtual); DGPE annual workshop (Nov, Denmark)

2019: International Conference on Energy System Integration (London, UK); The 16th IAEE European Conference (Ljubljana, Slovenia); International Workshop on Sustainable Road Freight (Cambridge, UK)

Skills and Interests

ArcGIS
STATA
R Programming
Eviews 10.0
L^AT_EX
Microsoft Suite
Chinese
English



Non-academic Working Experience

China Beijing Environment Exchange, Beijing, China Department of Research and Development	Sep - Dec 2018
RUIHUA Certified Public Accountants, Beijing, China	Jun - Aug 2016
China Development Bank, Beijing, China Treasury and Financial Market Department	Jun - Aug 2015
China Development Bank Securities, Beijing, China Treasury and Financial Market Department	May- Jun 2015

Extra-Cirrucular Activities

Captain of Women's Basketball Team, Beijing Forestry Univerisity (BJFU) ⇒ 4th of Chinese University Basketball Association (CUBA) in Beijing area, 2014 ⇒ Championship of college basketball competition across BJFU, 2015, 2016, and 2017	2014 - 2017
Voluntary works to help disable people for Non-Profit Organization in China Hiking, Badminton, Knitting, Cooking, Coding	2013 - 2014

Academic Referee

Professor. Tooraj Jamasb

Professor of Energy Economics
Director of Copenhagen School of Energy Infrastructure
Department of Economics, CBS
Frederiksberg, Denmark
Tel +45 38152223
Email: tj.eco@cbs.dk

Professor. L.J.R. Bert Scholtens

Professor of Economics & Finance
University of Groningen
Groningen, The Netherlands
Tel +31 503637064
E-mail: l.j.r.scholtens@rug.nl

Professor. Chendi Zhang

Professor of Finance
Associate Dean for Research and Impact
Director of Exeter Sustainable Finance Centre
University of Exeter Business School
Streatham Court, University of Exeter
Exeter, The United Kingdom
Tel +44 (0) 1392 724483
E-mail: C.Zhang@exeter.ac.uk

Professor. Bing Xu

Professor of Finance
Edinburgh Business School
Heriot-Watt University
Edinburgh, The United Kingdom
E-mail: b.xu@hw.ac.uk