

Chenyan Lyu

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Academic Appointment

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

Research Interest

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

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

Professional Employment

Postdoctoral Research Associate

Sep 2022 - Mar 2023

Edinburgh Business School, Heriot-Watt University

- Research project - The UK Industrial Decarbonisation Research and Innovation Centre (IDRIC). (funded by UKRI-IDRIC).

Research Assistant

2020 - 2022

Department of Economics, Copenhagen Business School

- 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, Copenhagen Business School

- 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; INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS

Awards and Grants

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| BA/Leverhulme Small Research Grants SRG 2023 (10,000 GBP) (Principal Investigator: Chenyan Lyu. Co-investigator: Prof. Chendi Zhang and Dr. Pu Yang) | Sep 2023 |
| William Demant Fonden Studieophold Grant, Denmark (9,500 Dkk) | May 2022 |
| Student Paper Award (runnerup), 43rd IAEE Conference, Japan (\$500) | Apr 2022 |
| Otto Mønstedts Fond Travel Grant, Denmark (15,000 Dkk) | Apr 2022 |
| Augustinus Fonden Travel Grant, Denmark (15,000 Dkk) | Mar 2022 |
| Skill-course funding, PhD School, Copenhagen Business School (30,000 Dkk) | Jul-2021 |
| Excellent leader, Beijing Forestry University (1%) | 2016-2017 |
| Scholarship of outstanding achievements, Beijing Forestry University (1%) | 2016-2017 |

Academic Visit

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| Florence School of Regulation, European University Institute, Italy Host by prof. Jean-Michel Glachant | Mar - May 2022 |
| University of Groningen, the Netherlands Host by prof. Bert Scholtens | Apr - Aug 2022 |

Consultancy

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| Critical review of the merits of an internal price of carbon Funded by J O Hambro Capital Management | Jun - 2023 |
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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)
- Lyu, Chenyan and Do, Hung Xuan and Nepal, Rabindra and Jamasb, Tooraj. (2023). **Volatility Spillovers and Carbon Price in the Nordic Wholesale Electricity Markets** (Under Review by ABS 3* Journal)

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)

Conference Presentation

2023: The 2023 International Conference on Sustainability, Environment, and Social Transition in Economics and Finance (Dec, Southampton, UK)

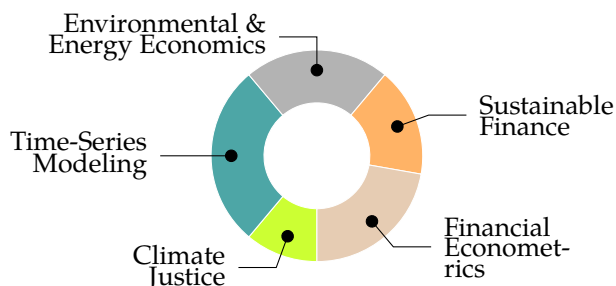
2022: 29th Young Energy Economists and Engineers Seminar (May, Ghent, Belgium), 43rd IAEE International Conference*2 Papers (July, Tokyo, Japan)

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

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

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. Chendi Zhang

Professor of Finance
Associate Dean for Research and Impact
Director of Exeter Sustainable Finance Centre
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Exeter, The United Kingdom
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Professor. L.J.R. Bert Scholtens

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

Professor. Bing Xu

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