



Comptroller of the Currency  
Administrator of National Banks

US Department of the Treasury

## Biographies

### **Yue Xiao** **Financial Economist**

Yue Xiao is a Financial Economist in the Market Risk Analysis Division at the Office of the Comptroller of the Currency (OCC).

Dr. Xiao's current research interests include regulatory capital for hedge funds, incomplete markets, and dependence on jump-processes modeling.

Before joining the OCC in 2007, Dr. Xiao received a doctorate in applied mathematics and scientific computation from the University of Maryland. She is currently pursuing a doctorate in the finance program at the Robert H. Smith School of Business, University of Maryland.

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