**Wenling Lin**

Wenling Lin is a Senior Financial Economist in the Market Risk Analysis Division of the Office of the Comptroller of the Currency (OCC). She provides quantitative support for onsite supervision of national banks’ market/model risk management, Basel-related internal modeling (such as VaR, IRC, and CRM), stress testing, and asset management. Other responsibilities include research and policy work. Before joining the OCC in 2009, Dr. Lin was a senior research analyst at Russell Investments, responsible for asset allocation, investment strategies, and fund manager research. Prior to working at Russell, she was an assistant professor of economics at the University of Wisconsin-Madison.

Dr. Lin holds a doctorate in economics from University of California-San Diego and is a certificated FRM. Her areas of research expertise are global financial markets, quantitative investment management, fund manager strategy and performance measurement, and market risk forecast and modeling. She has published numerous articles in leading academic and practitioner journals such as *Review of Financial Studies, Econometrica, Journal of Empirical Finance, Journal of Applied Econometrics, Financial Analysts Journal, Journal of Portfolio Management, Journal of Performance Measurement,* etc*.*