



Faculty

- Full Time Faculty
- Adjunct Faculty
- Advisory Committee



Department of Finance

[▸ >Home> Department of Finance](#)

Liu Yunting

2018-07-12

Interview with students:

Monday 2-5pm

Job title:

Assistant Professor

Telephone:

+86 (10) 62758564

E-mail:

yuntingliu@pku.edu.cn

Address:

School of Economics, Peking University

Education background:

2017 Ph.D. in Economics, Johns Hopkins University

2011 B.S. in Mathematics, Wuhan University

2011 B.A in Finance, Wuhan University

Work experience:

2017-present: Assistant Professor, Peking University

Research interests:

Asset Pricing, Macroeconomics

Teaching:

证券投资学

Publications:

Liu, Yunting. "The upward trend in the volatility of firm productivity shocks." *Economics Letters* 163 (2018): 68-71.

Working Papers:

The Real and Nominal Determinants of Stock Bond Returns Comovement

Pricing the Short-Run and Long-Run Components of Idiosyncratic Volatility

Idiosyncratic Volatility, Firm Investment, and Capital Accumulation

