



Faculty

- Full Time Faculty
- Adjunct Faculty
- Advisory Committee



Department of Finance

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ZHAO Liuyan

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Job title:

Associate Professor, Department of Finance

Telephone:

010-62761085

E-mail:

zhly@pku.edu.cn

Research field:

100871

Education background:

2006.7 Ph.D in Economics of School of economics, Peking University

2001.7 BA in Economics of School of economics, Peking University

Work experience:

2006.7-Present Department of Finance of School of economics, Peking University

Research interests:

Monetary economics

Financial econometrics

Macroeconometrics

Teaching:

Introductory Financial Economics

Financial Economics

Applied time series analysis

Investment fund introduction

Financial Econometrics

Empirical Finance analysis

Publications:

David Jacks, Se Yan and Liuyan Zhao, "Silver points, silver flows, and the measure of Chinese financial integration", Journal of International Economics, Vol.108, September 2017, 377-386.

(Previous draft: NBER Working Paper, W22747, 10/2016)

Liuyan Zhao, "Purchasing power parity and price fluctuations in pre-war China", Frontiers of Economics in China, forthcoming.

Liuyan Zhao, "Stock returns under hyperinflation: Evidence from China 1945-48", China Economic Review, Vol.45,

September 2017, 155–167.

Liuyan Zhao, and Yan Zhao, "Alfred Marshall, silver and China", *Australian Economic History Review*, vol.57, November 2017 (forthcoming).

Liuyan, Zhao, "The behavior of money demand in the Chinese hyperinflation", *China Economic Review*, vol. 42, February 2017, 145–154.

Liuyan, Zhao, and Lianfa Li, "Interest rate, money demand and seigniorage: The Chinese hyperinflation 1946-1949", *China Economic Review*, vol. 34, July 2015, 169–179.

赵留彦、赵岩、窦志强，“裁厘改统对民国市场整合的效应”，《经济研究》2011年第8期

赵留彦，“货币化、货币流通速度与产出：扩展的CIA约束与中国的经验”，《经济研究》2006年第9期

赵留彦、王一鸣，“我国货币流通速度下降的影响因素：新的分析视角”，《中国社会科学》2005年第4期