

## Yunting Liu

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### ACADEMIC POSITIONS

Assistant Professor, School of Economics, Peking University, Sep 2017 to present

### EDUCATION

**Ph.D. in Economics**, Johns Hopkins University, 2017

**M.A. in Economics**, Johns Hopkins University, 2014

**B.S in Mathematics & B.A in Finance with distinction**, Wuhan University, China, 2011

### RESEARCH INTERESTS

Asset Pricing, Macro-Finance, Financial Econometrics

### PUBLICATIONS

The upward trend in the volatility of firm productivity shocks, *Economics Letters*, Feb 2018, 163: 68-71

### WORKING PAPERS

“The Real and Nominal Determinants of Stock and Bond Returns Comovement”

“The Pricing of Short-Run and Long-Run Components of Idiosyncratic Volatility”

“Idiosyncratic Volatility, Firm Investment and Capital Accumulation”

### RESEARCH GRANTS

“Research on the Relation and Mechanism between Firm Productivity Volatility, Idiosyncratic Return Volatility and Cross-Section of Stock Returns ” *National Science Foundation of China Grants 2020-2022*

### SKILLS

**Programming:** MATLAB, SAS, Mathematica, Stata, C, T<sub>E</sub>X, etc.

**Languages:** English (fluent), Chinese (native).

### DISTINCTIONS

**Department Fellowship**, Johns Hopkins University, Department of Economics, 2014-2017.

**T. Rowe Price Fellowship**, Johns Hopkins University, Department of Economics, 2011–2014.

**Outstanding Graduate Award**, Wuhan University, 2011.

**Outstanding Student Awards**, Wuhan University, 2007-2011.