

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

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”

SKILLS

Programming: MATLAB, SAS, Mathematica, Stata, C, T_EX, 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.