

Yunting Liu

506 School of Economics
Peking University
Beijing, China, 100871

Phone: +86 (10) 62758564
Email: yuntingliu@pku.edu.cn

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 Short-Run and Long-Run Components of Idiosyncratic Volatility and Stock Returns,
Management Science, forthcoming

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”

“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
Grant 2020-2022*

SKILLS

Programming: MATLAB, Python, SAS, Mathematica, Stata, C, T_EX, etc

Languages: English (fluent), Chinese (native)

DISTINCTIONS

Outstanding Class Advisor, Peking University, 2019

Third Class Outstanding Teaching Award, Peking University, 2017

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

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