Fulin Li

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Texas A&M University Mays Business School

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Academic Appointments

Texas A&M University Mays Business School   2023-present
Assistant Professor of Finance

Education

The University of Chicago   2023

Booth School of Business and Kenneth C. Griffin Department of Economics
Ph.D. in Financial Economics
M.A. in Economics

Columbia University in the City of New York   2017

Columbia Business School
M.S. in Financial Economics

Peking University   2015

B.Econ. in Finance and Banking
B.S. in Mathematics and Applied Mathematics

Research Interests

Asset Pricing, Social Finance, Macroeconomics

Working Papers

1. **Retail Trading and Asset Prices: The Role of Changing Social Dynamics**

2. **Neoclassical Growth Transition Dynamics with One-Sided Commitment**
   (with Dirk Krueger and Harald Uhlig)

3. **Time Variation in the News-Returns Relationship**
   (with Paul Glasserman and Harry Mamaysky)
   Revise and resubmit at *Journal of Financial and Quantitative Analysis*

Presentations

(* Scheduled)
2023: *Conferences*: EEA-ESEM*, SED, 7th Annual News and Finance Conference
      Job Market Seminars: CityU HK, CU Boulder Leeds, Dartmouth Tuck, HEC Lausanne, Indiana
      Kelley, INSEAD, LSE, Ohio State Fisher, Purdue Krannert, Texas A&M Mays, Tsinghua SEM,
      UC Irvine Paul Merage, UCL, HKU
      By co-authors: Minnesota Workshop in Macroeconomic Theory*, SED, 8th Annual Conference
      of the Society for Economic Measurement, Banco de Portugal, CMU, Vanderbilt, UC Santa
      Barbara
2022: *Conferences*: Chicago Joint Program and Friends Conference (Poster Session), Finance Theory
      Group Conference – Bridging Theory and Empirical Research in Finance (Poster Session)
      Job Market Seminars: Cheung Kong Graduate School of Business
      By co-authors: BSE Summer Forum, North American Summer Meeting of the Econometric
      Society, Dartmouth, LMU Munich, McMaster, Purdue, University of Bristol, University of
      Essex, University of Nottingham
2021: *By co-authors*: Hydra Workshop on Business Cycles, Oxford Saïd – ETH Zürich Macro-Finance
      Conference, De Nederlandsche Bank, UPenn Wharton

Discussions

2023: Jules H. van Binsbergen, Yoshio Nozawa, and Michael Schwert, "Duration-Based Valuation of Corporate Bonds" at Yiran Fan Memorial Conference

Invited Workshops

2019: Princeton Initiative: Macro, Money and Finance

Teaching Experience

The University of Chicago

Corporate Finance (EMBA core), TA for Pietro Veronesi	2020-2021
TA Evaluations: 4.38/5, 4.59/5	
Investments (MBA core), TA for John Heaton	2019-2020
Financial Economics: Speculative Markets (Undergrad), TA for Fernando Alvarez	2019-2021

Columbia Business School

Capital Markets and Investments (MBA core), TA for Harry Mamaysky	2016

Awards, Fellowships, and Grants

John and Serena Liew Fellowship Data Grant	2022
CRSP Summer Grant	2018

Affiliations and Other Activities

Chicago Booth Standing Committee on PhD Climate	2020-2021
Chicago Booth Finance Brownbag (Co-organizer)	2019-2020

PhD References

Ralph S.J. Koijen (Co-chair)
AQR Capital Management Distinguished Service
Professor of Finance and Fama Faculty Fellow
University of Chicago
Booth School of Business
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Stefan Nagel (Co-chair)
Fama Family Distinguished Service
Professor of Finance
University of Chicago
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Lars Peter Hansen
David Rockefeller Distinguished Service Professor
University of Chicago
Kenneth C. Griffin Department of Economics,
Department of Statistics, and
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Zhiguo He
Fuji Bank and Heller
Professor of Finance and Jeuck Faculty Fellow
University of Chicago
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Harald Uhlig
Bruce Allen and Barbara Ritzenthaler
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