

FULIN LI

Email: fli3@mays.tamu.edu
Phone: +1 (979) 845-9021
Website: <https://lifulin.github.io>

Mays Adam C. Sinn '00 Department of Finance
210 Olsen Boulevard MS 4218
College Station, TX 77843-4218

ACADEMIC APPOINTMENTS

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

EDUCATION

2017-2023 Ph.D. in Financial Economics, M.A. in Economics, The University of Chicago
Committee: Ralph S.J. Koijen (co-chair), Stefan Nagel (co-chair),
Lars Peter Hansen, Zhiguo He, Harald Uhlig
2015-2017 M.S. in Financial Economics, Columbia University in the City of New York
2011-2015 B.Econ. in Finance and Banking, B.S. in Mathematics and Applied Mathematics,
Peking University

RESEARCH INTERESTS

Asset Pricing, Macroeconomics

PUBLICATIONS

1. Time Variation in the News>Returns Relationship
(with Paul Glasserman and Harry Mamaysky)
Journal of Financial and Quantitative Analysis, forthcoming

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)

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 Confer-
ence 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 The-
ory 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
- 2019 *By co-authors:* Baruch, Cornerstone, Maryland, Yale

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

- 2020-2021 Corporate Finance (EMBA core), TA for Pietro Veronesi
TA Evaluations: 4.38/5, 4.59/5
- 2019-2020 Investments (MBA core), TA for John Heaton
- 2019-2021 Financial Economics: Speculative Markets (Undergrad), TA for Fernando Alvarez
- Columbia Business School*
- 2016 Capital Markets and Investments (MBA core), TA for Harry Mamaysky

AWARDS, FELLOWSHIPS, AND GRANTS

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

AFFILIATIONS AND OTHER ACTIVITIES

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

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