# Fulin Li

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Texas A&M University Mays Business School Wehner Building, 4113 TAMU, 210 Olsen Blvd College Station, TX 77843

### **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

Seminars: City University of Hong Kong, 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, University of Hong Kong

By co-authors: SED\*, Minnesota Workshop in Macroeconomic Theory\*, 8th Annual Conference of the Society for Economic Measurement\*, Banco de Portugal, Carnegie Mellon University, Vanderbilt University, 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) *Seminars*: Cheung Kong Graduate School of Business

*By co-authors*: BSE Summer Forum, North American Summer Meeting of the Econometric Society, Dartmouth College, LMU Munich, McMaster University, Purdue University, 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 College, Cornerstone Research, University of Maryland, Yale University

### **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 ralph.koijen@chicagobooth.edu

#### Lars Peter Hansen

David Rockefeller Distinguished Service Professor University of Chicago Kenneth C. Griffin Department of Economics, Department of Statistics, and Booth School of Business lhansen@uchicago.edu

### Stefan Nagel (Co-chair)

Fama Family Distinguished Service Professor of Finance University of Chicago Booth School of Business stefan.nagel@chicagobooth.edu

#### Zhiguo He

Fuji Bank and Heller Professor of Finance and Jeuck Faculty Fellow University of Chicago Booth School of Business zhiguo.he@chicagobooth.edu

## Harald Uhlig

Bruce Allen and Barbara Ritzenthaler Professor of Economics University of Chicago Kenneth C. Griffin Department of Economics huhlig@uchicago.edu

This version: June 26, 2023