

Fulin Li

Email: fli3@mays.tamu.edu
Phone:
Website: <https://lifulin.github.io>

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 |
| <i>Booth School of Business and Kenneth C. Griffin Department of Economics</i> | |
| Ph.D. in Financial Economics | |
| M.A. in Economics | |
| Columbia University in the City of New York | 2017 |
| <i>Columbia Business School</i> | |
| 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)
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

Stefan Nagel (Co-chair)

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

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