

## CURRICULUM VITAE

# DI TIAN

### **Contact Information:**

Assistant Professor of Finance  
Room 5074, Department of Finance,  
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### **Education:**

May 2023	Ph.D., Econometrics and Quantitative Economics	UPenn
Jul 2017	B.A., Economics and Finance	Tsinghua University
Jul 2017	B.S., Pure and Applied Mathematics	Tsinghua University

**Doctoral Thesis:** Essays on Econometric and Asset Pricing Methods

**Ph.D. Committee:** Winston Wei Dou, Xu Cheng, Karun Adusumilli

### **Research Interests:**

Primary fields: Asset Pricing, Macro Finance

Secondary fields: Econometrics, Industrial Organization

### **Work Experience:**

07/2023-Present	Assistant Professor of Finance	HKUST
09/2018-12/2021	Research Assistant for Prof. Winston Wei Dou	UPenn
09/2018-12/2019	Research Assistant for Prof. Xu Cheng	UPenn
09/2018-06/2022	Teaching Assistant	UPenn

### **Awards, Honors, and Fellowships:**

2017-2022	University Fellowship, UPenn
2020-2021	Xingmei Zhang & Yongge Dai Fellowship, UPenn
2020	Best Paper Award on Asset Pricing at the Northern Finance Association (NFA)
2016	Outstanding Winner in COMAP Mathematical/Interdisciplinary Contest in Modeling
2014-2016	Samsung Scholarship, Chen Xiaoyue Scholarship and Fu Chunlai Scholarship, Tsinghua University

### **Research Grants:**

2023-2028	HKUST Initiation Grant for New Faculty
2023-2028	HKUST Junior Faculty Start-up Fund

### **Working Papers:**

2023	<a href="#"><i>“Do Intermediaries Matter for Stock Returns? A Dynamic Demand System Approach”</i></a> ( <b>Job Market Paper</b> )
2023	<a href="#"><i>“Asset Pricing with Misallocation”</i></a> , with Winston Dou, Yan Ji and Pengfei Wang
2022	<a href="#"><i>“Validity vs Information: Generalized Focused Moment Selection for GEL with Possibly Many Moments”</i></a>

### **Works in Progress:**

Transaction Cost and Investment Inertia in Asset Demand: How Active Should Institutions Be?

The Transmission of Monetary Policies through Institutional Flows, *with Winston Dou*

### **Professional Activities:**

2023	<b>Seminars:</b> HKUST (Finance), Texas A&M (Finance) <b>Conferences:</b> Shanghai Macroeconomics Workshop, HK Joint Finance Research Workshop
2022	<b>Seminars:</b> University of Pennsylvania (Finance, Economics) <b>Conferences:</b> MFA, SFS Cavalcade North America
2021	<b>Seminars:</b> University of Pennsylvania (Economics) <b>Referee Duties:</b> Young Economist Symposium