

CURRICULUM VITAE

DI TIAN

Contact Information:

Assistant Professor 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, Financial Institutions, Macro Finance

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

Works in Progress:

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

Professional Activities:

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