

CURRICULUM VITAE

DI TIAN

Contact Information:

Assistant Professor of Finance
Room 5074, Department of Finance,
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Hong Kong University of Science and Technology
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Education:

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| 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:

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| 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:

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| 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:

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

Working Papers:

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| 2023 | <i>“Do Intermediaries Matter for Stock Returns? A Dynamic Demand System Approach”</i> (Job Market Paper) |
| 2023 | <i>“Misallocation and Asset Prices”</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:

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| 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 |