

SHASHA LI

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ACADEMIC POSITIONS

2021 Jun - present **Halle Institute for Economic Research (IWH)**
 Otto von Guericke University Magdeburg
 W1 Junior Professor

EDUCATION

2021 Jan **Bocconi University**, Italy
 PhD in ECONOMICS AND FINANCE
2019 FALL **London Business School**, UK
 Visiting PhD student, FINANCE
2015 **Peking University**, China
 M.A. in ECONOMICS, HSBC Business School
2015 **The University of Hong Kong**, China
 M.Sc. in FINANCE, School of Economics and Finance
2011 **Xiamen University**, China
 B.A. in STATISTICS, School of Economics
 B.S. in MATHEMATICS, School of Mathematics

RESEARCH INTERESTS

Corporate Finance, Fintech, Credit Market, Behavioral Economics, and Financial Economics.

WORKING PAPERS

- **Lighthouse in the Dark: Search in Marketplace Lending**
- **The Cost of Default in a Cash-In-Advance Economy** (*with K.Ahn, and D.Lee*)
- **Green Investing, Information Asymmetry, and Category Learning** (*with B.Yang*)

WORK-IN-PROGRESS

- **Data Manipulation in Marketplace Lending** (*with Y.Hu*)

HONORS AND AWARDS

Fondazione Romeo ed Enrica Invernizzi PhD Funds, Italy, 2019-2021.
Bocconi University PhD Fellowship, Italy, 2015-2019.
Outstanding Graduates Awards, Peking University, China, 2015.
Peking University HSBC Business School Research Travel Grant, China, 2015.
Peking University Graduate Student Scholarship, China, 2012-2015.
First-grade Scholarships (top 5%), Xiamen University, China, 2008.
National Prizes in Chinese Mathematics Olympiad, 2004, 2006.

PRESENTATIONS

2021 Econometric Society European Winter Meeting 2021; IWH Brown Bag Seminar.
2020 China Finance Doctoral Forum; Bocconi Finance Brown Bag Seminar; Bocconi La Strada Seminar.
2019 London Business School PhD Seminar; Econometric Society Winter Meeting 2019.
2015 5th International Conference of the Financial Engineering and Banking Society.

TEACHING AND EXPERIENCE

Bocconi University, Italy, Teaching Assistant/Tutor.
Corporate Finance (Ph.D., instructor: Prof. Stefano Rossi & Prof. Thorsten Martin), 2019.
Econometrics (Master, instructor: Prof. Massimiliano Marcellino), 2017, 2018.
Finance for Green Business and the Circular Economy (Master, instructor: Prof. Claudio Zara), 2018.
Principles of Finance (Undergraduate, instructor: Prof. Stefano Rossi), 2018-2021.
International Banking (Undergraduate, instructor: Prof. Elena Carletti), 2017, 2018.
Venture and Development Capital (Undergraduate, instructor: Prof. Claudio Zara), 2017.
International and Monetary Economics (Undergraduate, instructor: Prof. Dmitriy Sergeyev), 2020.
Macroeconomics (Undergraduate, instructor: Prof. Basile Grassi & Patrice de Micco & Tommy Murphy), 2017-2021.
Peking University (HSBC Business School), China, Teaching Assistant.
Numerical Methods and Analysis, Applied Stochastic Processes.
Korea Institute of Science and Technology, South Korea, Research Assistant, 2015 Winter.
KAIST, Visiting Research Fellow, South Korea, 2016 Summer.

PROGRAMMING AND DATABASES

MATLAB, Python, Stata, \LaTeX , Linux, Eviews, R, SAS, C, SQL, Fortran.
Databases: Markit, Compustat, Capital IQ, Datastream and WRDS.

PERSONAL INFORMATION

Citizenship: Chinese.

Languages: Mandarin Chinese (native), English (fluent).

REFERENCES

Stefano Rossi (advisor)

Full Professor

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Bocconi University

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