

## Yunting Liu

506 School of Economics  
Peking University  
Beijing, China, 100871

Phone: +86 (10) 62758564  
Email: yuntingliu@pku.edu.cn

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### ACADEMIC POSITIONS

Assistant Professor, School of Economics, Peking University, Sep 2017 to present

### EDUCATION

**Ph.D. in Economics**, Johns Hopkins University, 2017

**M.A. in Economics**, Johns Hopkins University, 2014

**B.S. in Mathematics & B.A. in Finance with distinction**, Wuhan University, China, 2011

### RESEARCH INTERESTS

Asset Pricing, Financial Econometrics, Macro-Finance

### PUBLICATIONS

Heterogeneous Beliefs, Short-Sale Constraints and Chinese Stock Market Reversals, (in Chinese), Yunting Liu and Xiaorong Zhang, *Finance and Trade Economics*, 2021

The Short-Run and Long-Run Components of Idiosyncratic Volatility and Stock Returns, Yunting Liu, *Management Science*, forthcoming, 2021

The upward trend in the volatility of firm productivity shocks, Yunting Liu, *Economics Letters*, Feb 2018, 163: 68-71

### WORKING PAPERS

“The Real and Nominal Determinants of Stock and Bond Returns Comovement”

“Idiosyncratic Volatility, Firm Investment and Capital Accumulation”

### RESEARCH GRANTS

**Principal Investigator:** “ Research on the Relation and Mechanism between Firm Productivity Volatility, Idiosyncratic Return Volatility and Cross-Section of Stock Returns ” *National Science Foundation of China Grant 2020-2022*

### SKILLS

**Programming:** MATLAB, Python, SAS, Mathematica, Stata, C, T<sub>E</sub>X, etc

**Languages:** English (fluent), Chinese (native)

### DISTINCTIONS

**Outstanding Class Advisor**, Peking University, 2019

**Third Class Outstanding Teaching Award**, Peking University, 2017

**Department Fellowship**, Johns Hopkins University, Department of Economics, 2014-2017

**T. Rowe Price Fellowship**, Johns Hopkins University, Department of Economics, 2011-2014