YANG LIU (刘扬)

CONTACT

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College of Finance and Statistics | https://yangliu-finance.github.io
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Changsha, China, 410006

EMPLOYMENT

Assistant Professor of Finance, College of Finance and Statistics, Hunan University *2021~Present*

EDUCATION

Tsinghua University, Ph. D. in Finance *2015 ~ 2021*
Washington University in St. Louis, Visiting student *2019 ~ 2020*
Central University of Finance and Economics, B.A. in Financial Engineering *2011 ~ 2015*

INTERESTS

Empirical Asset Pricing, Machine Learning, Behavioral Finance

PUBLICATIONS

Trend Factor in China: The Role of Large Individual Trading, with Guofu Zhou and Yingzi Zhu
Review of Asset Pricing Studies, forthcoming.
Best Paper Award in 2020 FMA Annual Meeting (Semi-finalist)
Best Paper Award in 2020 THU-PKU-RUC EMDS
Available at: https://ssrn.com/abstract=3402038

Technical Analysis in the Stock Market: A Review, with Yufeng Han, Guofu Zhou, and Yingzi Zhu
Handbook of Investment Analysis, Portfolio Management, and Financial Derivatives, forthcoming.
Available at: https://ssrn.com/abstract=3850494

WORKING PAPERS

Maximizing the Sharpe Ratio: A Genetic Programming Approach, with Guofu Zhou and Yingzi Zhu
Available at: https://ssrn.com/abstract=3726609
Market Closure and Short-Term Reversal, with Robert Kosowski, Chun Liu and Tianyu Wang
Available at: https://ssrn.com/abstract=4605208
Return Asymmetry and the Cross-section of Stock Returns: Theory and Evidence, with Yingzi Zhu

CONFERENCES

AFA, American Finance Association Annual Meeeting	2021/2024(Scheduled)
AMES, Asian Meeting of the Econometric Society	2023
CICF, China International Conference in Finance	2016/2019/2021
FMA, Financial Management Association Annual Conference	2020
EFA, Eastern Finance Association Annual Conference	2020
China FinTech Conference in Qingdao	2020
THU-PKU-RUC Economic and Management Doctoral Symposium	2020
WARSP, WRDS Advanced Scholar Program Conference	2019
NZFM, New Zealand Finance Meeting	2019
AFBC, Australasian Finance and Banking Conference	2019
CFPDS, Conference on Financial Predictability and Data Science	2019
CFRIC, China Finance Review International Conference	2018/2019
IAFDS, International Accounting and Finance Doctoral Symposium	2018

AWARDS

Best Paper Award in 50^{th} FMA Annual Conference (Semi-finalist)	2020
Best Paper Award in THU-PKU-RUC Doctoral Symposium	2020
Best Discussant in 2018 IAFDS	2018
Outstanding Graduate in Beijing	2015

SKILLS

Programming: Python, Matlab, R, SAS, Stata, C, SQL, LaTeX
Language: Mandarin (native), English (fluent)

Updated: Dec. 2023