

YANG LIU (刘扬)

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EMPLOYMENT	Assistant Professor of Finance, College of Finance and Statistics, Hunan University	2021~Present
EDUCATION	Tsinghua University , Ph. D. in Finance Washington University in St. Louis , Visiting student Central University of Finance and Economics , B.A. in Financial Engineering	2015 ~ 2021 2019 ~ 2020 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 <i>Review of Asset Pricing Studies</i> , 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 <i>Handbook of Investment Analysis, Portfolio Management, and Financial Derivatives</i> , 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 Meeting AMES, Asian Meeting of the Econometric Society CICF, China International Conference in Finance FMA, Financial Management Association Annual Conference EFA, Eastern Finance Association Annual Conference China FinTech Conference in Qingdao THU-PKU-RUC Economic and Management Doctoral Symposium WARSP, WRDS Advanced Scholar Program Conference NZFM, New Zealand Finance Meeting AFBC, Australasian Finance and Banking Conference CFPDS, Conference on Financial Predictability and Data Science CFRIC, China Finance Review International Conference IAFDS, International Accounting and Finance Doctoral Symposium	2021/2024(Scheduled) 2023 2016/2019/2021 2020 2020 2020 2020 2019 2019 2019 2019 2018/2019 2018
AWARDS	Best Paper Award in 50 th FMA Annual Conference (Semi-finalist) Best Paper Award in THU-PKU-RUC Doctoral Symposium Best Discussant in 2018 IAFDS Outstanding Graduate in Beijing	2020 2020 2018 2015
SKILLS	Programming: Python, Matlab, R, SAS, Stata, C, SQL, LaTeX Language: Mandarin (native), English (fluent)	