

Ying Liu (刘莹)

Yuxiu Bd. 331, Wudong Rd. 100
Shanghai University of Finance and Economics
200433, Shanghai, China

+86 21 6590 8042
liuying@mail.shufe.edu.cn
yingliu-finance.com

Employment

2018-Present Shanghai University of Finance and Economics, China
Assistant Professor

Education

2012-2018 University of Lausanne and Swiss Finance Institute, Switzerland
Ph.D. in Finance

2010-2012 Erasmus Mundus Master Models and Methods in Quantitative
Economics, **M.sc. in Economics**
2011.09-2012.07: Universitat Autònoma de Barcelona, Spain
2011.03-2011.07: Universität Bielefeld, Germany
2010.09-2010.12: Université Paris 1 Panthéon-Sorbonne , France

2006-2010 Sichuan University, China, **B.sc. in Mathematics**

Research Interests

Market Microstructure, Shadow Banking, Over-the-Counter Markets, Asymmetric Information

Working Papers

[1] **An Equilibrium Model of Entrusted Loans**

[2] **Why Do Large Investors Disclose Their Information?**

[3] **Electronic Trading in OTC Markets vs. Centralized Exchange**, *with Sebastian Vogel and Yuan Zhang*

Work in Progress

Active vs. Passive Investing and Asset Price Efficiency

Teaching Experience

- 2018 -present Shanghai University of Finance and Economics
Instructor
Corporate Finance (Undergraduate, Graduate)
- 2013 -2018 University of Lausanne
Teaching Assistant
Financial Engineering, Prof. Jan Kuklinski, 2016-2017
Market Microstructure, Prof. Artem Neklyudov, 2014-2016
Derivatives I, Prof. Roberto Steri, 2014-2015
Alternative Investments, Prof. Emmanuel Jurczenko, 2013
Derivatives II, Prof. Stephane Crepey, 2013

Awards and Honors

- 2018 Prix de la Banque Cantonale Vaudoise (Doctoral thesis award)
- 2016 AFA Student Travel Grant
- 2012 Swiss Finance Institute Fellowship
- 2010-2012 Erasmus Mundus Scholarship of European Commission
- 2010 KeBo Scholarship of Sichuan University
- 2007-2010 Academic Scholarship of Sichuan University
- 2009 Third Prize of Undergraduate Mathematical Contest of China

Conference and Seminar Presentations

- 2018: SFS Cavalcade Asia-Pacific Meeting#, Paris December Meeting*, NFA*, EFA*, CICF*, FMA European Conference (2 papers*), SFI Research Day(Gerzensee), USI Lugano, SGF Conference*, The Vanguard Group, Cass Business School, Chinese University of HongKong (Shenzhen), Queensland University of Technology
- 2017: Australasian Finance and Banking Conference, University of Lausanne, HEC Paris Finance PhD Workshop, IFABS Ningbo conference, EPFL*
- 2016 : University of Lausanne, EFA-Doctoral Tutorial(Oslo), Asian Finance Association Conference (Bangkok)
- 2015: SFI Research Day (Gerzensee)
- 2014: University of Lausanne
- (* presented by co-author, # discussion)

Other Information

Computer Skills: Mathematica, Matlab, Stata, \LaTeX
Languages: English (fluent), Chinese (native), French (basic)

updated: February 2019