

Ying Liu

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Employment

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

Education

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

2010-2012 Erasmus Mundus Master Models and Methods in Quantitative
Economics, **M.sc. in Economics**
2011-2012: Universitat Autònoma de Barcelona, Spain
2010-2011: Université Paris 1 Panthéon-Sorbonne, France
Exchange: Universität Bielefeld, Germany

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

Research Interests

ETF, Mutual Fund, Model Portfolio, Market Microstructure, Shadow Banking,
Over-the-Counter Markets

Working Papers

[1] **Advising the Advisors: Evidence from ETFs**, *with Jonathan Brogaard and Nataliya Gerasimova*
Media Coverage: [Bloomberg](#), [Financial Planning](#), [ETF Stream](#)

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

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

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

Work in Progress

Active and Passive Investing in ETFs
ETF Ownership and Market Segmentation

Teaching Experience

2018 -present Shanghai University of Finance and Economics, *Instructor*
Corporate Finance (Undergraduate, Graduate)

2013 -2018 University of Lausanne, *Teaching Assistant*
Financial Engineering, Market Microstructure, Derivatives I,
Derivatives II, Alternative Investments

Awards and Honors

2022 Fundamental Research Funds of SHUFE

2019 Young Scholar Startup Grant of SHUFE

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

2007-2010 Academic Scholarship of Sichuan University

2009 Third Prize of Undergraduate Mathematical Contest of China

Other Information

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

updated: July 2022