Ying Liu

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Professional Experience

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

2023.01-2023.03 University of Lausanne, Switzerland
Department of Finance, Visiting Scholar

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 Portfolios, 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**, **Yahoo Finance**
Presented: *University of Lausanne, Annual Hedge Fund Research Conference, FMA , Annual Meeting of the German Finance Association (DGF), The China International Conference in Finance (CICF) , FMA Europe, 4th Future of Financial Information Conference, International Conference of the French Finance Association (AFFI), Financial Markets and Corporate Governance Conference(FMCG), NFN Young Scholars Finance Webinar Series, SHUFE, NHH*

[2] **An Equilibrium Model of Entrusted Loans**
Presented: Swissnex (Shanghai), The China International Conference in Finance (CICF), FMA Europe, SFI Research Day(Gerzensee), The Vanguard Group, Cass Business School, Chinese University of HongKong (Shenzhen), Queensland University of Technology, Australasian Finance and Banking Conference, University of Lausanne, HEC Paris Finance PhD Workshop, IFABS, University of Lausanne

[3]**Electronic Trading in OTC Markets vs. Centralized Exchange**, with Sebastian Vogel and Yuan Zhang
Presented : 7th conference on Financial Markets and Corporate Finance, The China International Conference in Finance (CICF), Paris December Meeting, NFA, EFA, FMA Europe, SFI Research Day(Gerzensee),SGF Conference, EPFL

[4]**Why Do Large Investors Disclose Their Information?**
Presented : USI Lugano, EFA-Doctoral Tutorial(Oslo), Asian Finance Association Conference, SFI Research Day(Gerzensee), University of Lausanne

Work in Progress

ETF Ownership and Market Segmentation: Evidence from Corporate Bond ETFs
Passive and Active investing in corporate bond mutual funds

Teaching Experience

2018 -present	Shanghai University of Finance and Economics, *Instructor* Corporate Finance (Undergraduate, Graduate) Teaching Evaluation: 4.83/5
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
2008	Excellent Student Award of Sichuan University

Other Information

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

updated: March 2023