Ye Li

Web: http://yeli-macrofinance.com
Email: li.8935@osu.edu
Phone: (+1) 646-620-8178

Address: 836 Fisher Hall
2100 Neil Ave, Columbus
OH 43210, USA

Academic Appointment

The Ohio State University, Fisher College of Business — 2017 – Present
Assistant Professor of Finance, Charles A. Dice Center Fellow

Doctoral Education

Ph.D. Finance and Economics, *Columbia Business School* — 2012 – 2017
Dissertation Intern, *Federal Reserve Bank of New York* — 2016
Awards: Arora-Naldi Job Market Candidate Award, Best 3rd-Year Paper, Werner L. and Adriana Chilton Fellowship, PhD Fellowship, Chazen Research Grant

Working Papers

Procyclical Finance: The Money View (revise and resubmit at *Journal of Finance*) — Nov 2017

Fragile New Economy: The Rise of Intangible Capital and Financial Instability — Sep 2018
Best Paper Award (Sudipto Bhattacharya Memorial Prize) at European Winter Finance Summit
Macro Financial Modeling Group Dissertation Award

Tokenomics: Dynamic Adoption and Valuation, with Lin William Cong, Neng Wang — May 2018
2018 AAM-CAMRI-CFA Institute Prize in Asset Management
CME Best Paper Award at Emerging Trends in Entrepreneurial Finance Conference

Network Risk and Key Players: A Structural Analysis of Interbank Liquidity, with Edward Denbee, Christian Julliard, Kathy Yuan — Jun 2018

Rediscover Predictability: Information from the Relative Prices of Long-term and Short-term Dividends, with Chen Wang — Jun 2018

Delegation Uncertainty in the Era of Big Data, with Chen Wang — Sep 2018

The Distributional Effect of Fintech Credit: Evidence from E-commerce Platform Lending, with Yi Huang, Hongzhe Shan (under disclosure review by data provider) — Sep 2018

Presentation (*including scheduled)*

AFA, AFE — 2019

NBER SI, WFA, Stanford SITE, CEPR ESSFM Gerzensee, European Finance Association (EFA), European Winter Finance Summit, Luxembourg Asset Management, FDIC Bank Research, Society of Economic Dynamics (SED), Econometric Society (North America), MFA, NFA, U Zurich/ETH, INSEAD, UNC, Bank of Canada, HKUST Macro Workshop, CityU HK Finance Conf., CUHK, SHUFE, BoC/Payments Canada Workshop, Shanghai Forum, Geneva Workshop on Financial Stability, CMU/OSU/Pittsburgh/PSU Junior Conf. — 2018

Becker Friedman Institute (University of Chicago), Chicago Booth, CEPR Credit Cycle, Econometric Society (Europe), Georgetown, Graduate Institute Geneva, Imperial College, Johns Hopkins, Kellogg, LSE, Lund Arne Ryde Intermediation Conference, Macro Finance Society (MFS), Nanyang Technological Univ., OSU, Finance Theory Group (FTG), Oxford Financial Intermediation Theory, Univ. of Melbourne, USC Marshall, Wharton — 2017

Columbia GSB, Columbia Economics, Finance Theory Group (parallel session), LBS New — Before 2017

York Fed, Trans-Atlantic Doctoral Conference, NYU Stern PhD Seminar

Discussion CEPR ESSFM Gerzensee, Lund Arne Ryde Intermediation, MFA, CityU HK Finance Conf 2017 – 2018

Professional Services

Refereeing: Journal of Finance, Management Science, Journal of Banking and Finance, Journal of Empirical Finance

Associate program chair / committee: WFA, MFA, NFA, GSU-RFS Fintech Conf.

Teaching Experience

The Ohio State University: Corporate Finance (Undergraduate)

The Heilbrunn Center for Graham & Dodd Investing, Columbia Business School: Surveys on quant equity strategies in academic research: https://www8.gsb.columbia.edu/valueinvesting/research/valuingresearch

Columbia University (Teaching Assistant): Capital Markets and Investments (MBA), Asset Pricing (PhD), Debt Markets (MBA/EMBA), Behavioral Finance (MBA/EMBA), Project Valuation (LLM)

Professional Experience

Analyst, Investment Banking Division, *Credit Suisse* London /Hong Kong 2011 – 2012

Publications in Chinese

Market Distortion, Misallocation and Manufacturing TFP in China: A Heterogeneous- Agent DSGE Model, with Deming Luo and Jinchuan Shi (2012), *Economic Research Journal* Vol.47 No.3

Pre-doctoral Education

M.Sc. Finance and Economics, *London School of Economics and Political Science* 2010 – 2011
Research Track, Distinction

Bachelor of Economics (with Highest Honor), *Zhejiang University* 2006 – 2010
Exchange student at *Hong Kong University of Science and Technology* (*HKUST*) 2008
Awards: First Prize for Outstanding Students (1%), First Prize for Academic Outstanding (3%), National Scholarship (Education Ministry of China), Dean's list (HKUST)

Additional Information

Languages: English (fluent), Mandarin (native)

Programming: MATLAB, STATA, SAS, C++, R, Python, Excel

Interests: Saxophone, Travel

References

Patrick Bolton	Tano Santos	José A. Scheinkman
Barbara and David Zalaznick	*David L. and Elsie M. Dodd*	*Charles and Lynn Zhang*
Professor of Business	*Professor of Finance*	*Professor of Economics*
Columbia Business School	Columbia Business School	Columbia University
pb2208@columbia.edu	js1786@gsb.columbia.edu	js3317@columbia.edu
(+1) 212-854-9245	(+1) 212-854-0489	(+1) 212-854-3679

Last updated: 4th Sep 2018