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 Assistant Professor of Finance, Charles A. Dice Center Fellow	2017 – Present
Education	Ph.D. Finance and Economics, *Columbia Business School*	2012 – 2017
	Dissertation Intern, *Federal Reserve Bank of New York*	2016
	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
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 Sudipto Bhattacharya Memorial Prize at European Winter Finance Summit 2018 Macro Financial Modeling Group Dissertation Award	Feb 2018
	Network Risk and Key Players: A Structural Analysis of Interbank Liquidity, with Edward Denbee, Christian Julliard, Kathy Yuan (under review)	Jan 2018
	Rediscover Predictability: Evidence from the Relative Prices of Long-term and Short-term Dividends, with Chen Wang	Jan 2018
	Tokenomics: Dynamic Adoption and Valuation, with Lin William Cong, Neng Wang	Mar 2018
	Fintech and Competition: Evidence from E-commerce Platform Lending, with Yi Huang, Hongzhe Shan (under disclosure review by data provider)	Mar 2018
Work in Progress	*Ambiguity Alpha, Big Data Asset Management, and Factor Timing* with Chen Wang	2018
	Social Network and Consumer Credit, with Christian Julliard, Kathy Yuan	2018
	Executive Compensation at Systemically Important Financial Institutions, with Huijun Sun	2017
Conferences & Seminars	WFA, European Winter Finance Summit (*Sudipto Bhattacharya Memorial Prize*), MFA, Society of Economic Dynamics, Econometric Society (North America), 7th HKUST Macro Workshop, CMU/OSU/Pittsburgh/PSU Conference, FMA, French Finance Association	2018 *including scheduled*
	Becker Friedman Institute (University of Chicago), Chicago Booth, CEPR Credit Cycle, Econometric Society (Europe), Finance Theory Group (parallel), Georgetown, Graduate Institute Geneva, Imperial College, Johns Hopkins, LSE, Lund Arne Ryde Conference, Macro Finance Society, Nanyang Technological University, Kellogg, OSU, Oxford Financial Intermediation Theory, University of Melbourne, USC Marshall, Wharton	2017

	Columbia GSB, Columbia Economics, , Finance Theory Group (parallel session), LBS New York Fed, Trans-Atlantic Doctoral Conference, NYU Stern PhD Seminar	Before 2017

Professional Services

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

Conference associate program chair / program committee: WFA, NFA

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)

Awards & Grants

European Winter Finance Summit 2018: Sudipto Bhattacharya Memorial Prize

Macro Financial Modeling Group at Becker Friedman Institute: PhD Dissertation Award

Columbia University: Arora-Naldi Best Job Market Candidate Award, Best Ph.D. Paper Award, Werner L. and Adriana Chilton Fellowship, PhD Fellowship, Chazen Research Grant, Deming Research Grant

Zhejiang University: First Prize for Outstanding Students (1%), First Prize for Academic Outstanding (3%), National Scholarship (Education Ministry of China), Dean's list (HKUST)

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

Professional Experience

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

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

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