Jun E. Li

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Employment

Assistant Professor of Finance	Shanghai Advanced Institute of Finance Shanghai Jiao Tong University	2018 - present

Education

Ph.D. in Economics	Goethe University Frankfurt	2018
Visiting Ph.D. Student	University of Minnesota (Carlson)	2016
M.S. in Economics	Goethe University Frankfurt	2016
M.S. in Astrophysics	National Astronomical Observatories, CAS	2012
B.S. in Physics	Shandong University	2009

Research Interests

Asset Pricing, Macroeconomics

Publications

- The Collateralizability Premium, with Hengjie Ai, Kai Li and Christian Schlag
  Review of Financial Studies, December 2020

Working Papers

- Equilibrium Value and Profitability Premiums, with Hengjie Ai and Jincheng Tong
  - R&R at **Journal of Finance**
- Credit Market Frictions and the Linkage between Micro and Macro Uncertainty
  - R&R at **Management Science**
- Markup Shocks and Asset Prices, with Alexandre Corhay and Jincheng Tong

Selected Work in Progress

- Data, Competition, and Asset Prices, with Alexandre Corhay, Kejia Hu, Jincheng Tong, and Chi-Yang Tsou

Presentations

2023 AFA (New Orleans)
2022 MFA* (Chicago), EFA* (Barcelona), Asian FA (Virtual), NYU Shanghai, SFS Calvacade Asia-Pacific (Shenzhen, 2022), Kelley Junior Finance Conference*, Santiago Finance Workshop*, UT Dallas Finance Conference*
2021 WFA* (virtual), EEA (virtual)
2020 MFA (virtual), Shanghai University of Finance and Economics
2019 AEA Poster Session (Atlanta), East China Normal University, CICF (Guangzhou), European Central Bank, Beijing Five Star Forum in Finance, Corporate Policies and Asset Prices (London)
2018 AFA* (Philadelphia), European Summer Symposium in Financial Markets* (Gerzensee)
2017 NBER Summer Institute* (Boston), EFA (Mannheim), UT Dallas*, City University of Hong Kong*, CICF (Hangzhou), SED (Edinburgh), EEA (Lisbon), ABFER* (Singapore), Goethe University Frankfurt

2016 UMN Carlson
* presented by coauthors

Discussions

- Summer Institute of Finance 2022: Monetary policy, debt structure and credit reallocation, by Yuchen Chen
- CICF 2022: Do bankers matter for main street? The financial intermediary labor channel, by Yuchen Chen, Jack Favilukis, Xiaoji Lin, and Xiaofei Zhao
- AsianFA 2022: Optimal consumption and investment with cointegrated stock and housing markets, by Yingshan Chen, Min Dai, Shan Huang, and Hong Liu
- China International Conference in Macroeconomics 2021: Information acquisition and the pre-announcement premium, by Hengjie Ai, Ravi Bansal and Leyla Han
- Summer Institute of Finance 2019: Financial and commodity market serial dependence, by Zhi Da, Ke Tang, Yubo Tao, Liyan Yang
- CICF 2019: Government debt, dividend growth and stock returns, by Yulong Sun
- CICF 2018: Integrated markets: economic or financial integration, by Amir Akbari, Lilian Ng, and Bruno Solnik

Professional Activities

- Referee for *Review of Economic Dynamics, Economics Letters*
- Program committee for *Midwest Finance Association 2021-present*