

Jun E. Li

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Current Position

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

Education

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| Ph.D. in Economics | Goethe University Frankfurt | Jun 2018 |
| Visiting Ph.D. Student | University of Minnesota (Carlson) | Sep 2016 - Jan 2017 |
| M.S. in Economics | Goethe University Frankfurt | Mar, 2016 |
| M.S. in Astrophysics | National Astronomical Observatories, CAS | July 2012 |
| B.S. in Physics | Shandong University | July 2009 |

Working Papers

- Credit Market Frictions and the Linkage Between Micro and Macro Uncertainty (2017)
- The Collateralizability Premium (2018), with Hengjie Ai, Kai Li and Christian Schlag, *R&R at RFS*

Presentations

2019 AEA Poster Session (Atlanta)
2018 AFA* (Philadelphia), CICF (Tianjin, Discussant)
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)

Workshops

Zurich Initiative on Computational Economics Jan 2016

Awards

- Forschungstopf travel grant, 2016, 2017, 2018
- AFA Ph.D. student travel grant, 2017

Referee

Review of Economic Dynamics

Publications in Astronomy

- Cyclotron resonance energies and orbital elements of accretion pulsar 4U 0115+63 during the giant outburst in 2008, *Monthly Notice of Royal Astronomical Society*, 2012, (with Wei Wang and Yongheng Zhao)