

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

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
- The Collateralizability Premium (2020), with Hengjie Ai, Kai Li and Christian Schlag, *accepted at the Review of Financial Studies*

Presentations

2020 Midwest Finance Association (Chicago)
2019 AEA Poster Session (Atlanta), East China Normal University, CICF⁺ (Guangzhou), Summer Institute of Finance (Ningbo, Discussant), European Central Bank, Corporate Policies and Asset Prices (London)
2018 AFA* (Philadelphia), CICF (Tianjin, Discussant), 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; ⁺ both present and discuss

Workshops

Zurich Initiative on Computational Economics Jan 2016

Awards

- 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)