

# Li An

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## Education Background

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2008-2014      Ph.D. in Economics, Columbia University  
2004-2008      B.A. in Economics, B.S. in Mathematics, Peking University  
(With highest honor)

## Working Experience

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2015.01-present    Assistant Professor, PBC School of Finance, Tsinghua University

## Research Interests

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Empirical Asset Pricing  
Behavioral Finance

## Working Papers

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1. Asset Pricing When Traders Sell Extreme Winners and Losers (previously distributed under the name “The V-shaped Disposition Effect”), Nov 2014
  - Review of Financial Studies, Revise and Resubmit
  - Crowell Memorial Prize, PanAgora Asset Management, Third Prize, 2014
  - Chicago Quantitative Alliance (CQA) Academic Competition, First Prize, 2014
2. V-shaped Disposition: Mutual Fund Trading Behavior and Price Effects (with Bronson Argyle), Nov 2014

## Publication

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1. Global Public Goods and Investment Obstacles: A Survey of the Long-Term Institutional Perceptions (with Rachel Harvey, Patrick Bolton, Frederic Samama, and Laurence Wilse-Sampson), *Rotman International Journal of Pension Management*, Vol. 7, No. 2, 2014.

## Fellowship, Honors and Awards

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1. Chicago Quantitative Alliance (CQA) Academic Competition, First Prize, 2014
2. Crowell Memorial Prize by PanAgora Asset Management, Third Prize, 2014
3. Faculty Fellowship, Columbia University, 2008-2013

4. Peking University Undergraduate Award (with highest honor), 2004-2008
5. Presidential Scholarship for Undergraduate Research, Peking University, 2007

### **Seminar Presentations and Conferences**

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2014 PBC School of Finance at Tsinghua University, PanAgora Asset Management, Research Affiliates, Moody's Analytics, Cornerstone Reserch, The Brattle Group, Analysis Group, Columbia Business School

### **Ad-hoc Referee**

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*Review of Financial Studies*

### **Teaching**

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1. Corporate Finance (advanced undergrad/master), TA for Prof. Roger Mesznik, Columbia University.
2. Globalization (EMBA), TA for Prof. Joseph Stiglitz and Prof. Bruce Greenwald, Columbia University.
3. Green Accounting (master), TA for Prof. Satyajit Bose, Columbia University.
4. Mathematics in Finance (advanced undergrad), TA for Prof. Shuzhong Shi, Peking University (as the only undergrad TA).

### **Other Professional Experience**

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2010 Asian Century Quest Capital, LLC. Intern