

Jun 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 Risks and Uncertainty (2017)
- The Collateralizability Premium (2017), with Hengjie Ai, Kai Li and Christian Schlag, *R&R at RFS*

Presentations

2018 American Finance Association, Philadelphia*
2017 National Bureau of Economic Research Summer Institute, Boston*
European Finance Association, Mannheim
UT Dallas (Finance)*
City University of Hong Kong (Finance)*
China International Conference in Finance, Hangzhou
Society of Economic Dynamics, Edinburgh
European Economic Association, Lisbon
Asian Bureau of Finance and Economic Research, Singapore*
Goethe University Frankfurt
2016 University of Minnesota (Finance)
(* presented by coauthors)

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*, Volume 423, Issue 3, pages 2854 - 2867, 2012, (with Wei Wang and Yongheng Zhao)

Workshops

Zurich Initiative on Computational Economics Jan 2016

Awards

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

Computer Skills and Languages

- **Programming:** Matlab, Python, Stata, C/C++
- **Language:** English (fluent), Chinese (native), German (beginner)