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8610-62798287

[yuif@pbcfs.tsinghua.edu.cn](mailto:yuif@pbcfs.tsinghua.edu.cn)

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2003-2008		1996-2000
2000-2003	2001	

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2016		
2021		
2019		
2017		
2015-2016		
2008-2017	,	, ( ),
	Piper Jaffray	

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2011	10
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1. Investor Sentiment and the Mean-Variance Relation, (with Yu Yuan),  
100, May 2011, pp. 367-281
  2. Investor Attention, Psychological Anchors, and Stock Return Predictability (with Jun Li),  
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3. The Short of It: Investor Sentiment and Anomalies (with Rob Stambaugh, and Yu Yuan),  
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  - *Inaugural AQR Insight Award, honorable mention, 2012*
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4. Using Long-Run Consumption-Return Correlations to Test Asset Pricing Models,  
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5. Technological Growth and Asset Pricing, (with Nicolae Garleanu and Stavros Panageas),  
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6. Government Investment and the Stock Market (with Frederico Belo),  
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7. A Sentiment-based Explanation of the Forward Premium Puzzle,  
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8. Uncertainty, Risk, and Incentives: Theory and Evidence, (with Zhiguo He, Si Li and Bin Wei),  
60, January 2014, pp. 206-226
  - *3<sup>rd</sup> Annual TCFA Best Paper Award, 2012*
9. The Long of It: Odds That Investor Sentiment Spuriously Predicts Anomaly Returns,  
(with Rob Stambaugh and Yu Yuan), February 2014,  
114, December 2014, pp. 613-619
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14. Reference-Dependent Preferences and the Risk-Return Trade-off (with Huijun Wang and Jinghua Yan), February 2017, *Journal of Financial Economics*, pp.395-414
  - *Q-Group Research Award, 2012*
  - *Chicago Quantitative Alliance Academic Competition, Third Prize, 2014*
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16. Investor Sentiment and Economic Forces (with Junyan Shen and Shen Zhao), April 2017, *Journal of Financial Economics*, 86 pp.1-21, Lead Article
  - *Chicago Quantitative Alliance Academic Competition, First Prize, 2012*
  - *Crowell Memorial Prize (Third Prize), PanAgora Asset Management, 2013*
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  - a. *CQAsia Academic Competition, First Prize, 2016*
18. Impediments to Financial Trade: Theory and Applications (with Nicolae Garleanu and Stavros Panageas), 2020, *Journal of Financial Economics*, 33, pp. 2697-2727
19. Time-Varying Demand for Lottery: Speculation Ahead of Earning Announcements (with Bibo Liu, Huijun Wang and Shen Zhao), 2020, *Journal of Financial Economics*, 138, pp. 789-817
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21. Media Coverage and Underreaction-Related Anomalies (with Xin Chen, Wei He, and Libin Tao), *Journal of Financial Economics*, 2021, pp. 1-21
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1. Drifting Apart: The Pricing of Assets when the Benefits of Growth are not Shared Equally (with Nicolae Garleanu, Stavros Panageas, and Dimitris Papanikolaou), August 2015
  2. Characteristics-Based Factors (with Zhuo Chen, Bibo Liu, Huijun Wang, Zhengwei Wang), January 2020

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4. Priming and Stock Preferences: Evidence from IPO Lotteries (with Conghui Hu, Yu-Jane Liu, and Xin Xu), December 2019
5. Time Variation in Extrapolation and Anomalies (with Wei He and Yuehan Wang), April 2020
6. Similar Stocks (with Wei He and Yuehan Wang), March 2021
7. Extrapolative Market Participation (with Wanbin Pan, Zhiwei Su, and Huijun Wang), April 2021

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XiYue Best Paper Award, China International Conference in Finance, 2022  
GARP Research Excellence Award, CIRF, 2022  
Keynote Address: The Fifth International Workshop on Futures and Derivatives, 2016  
CQAsia Academic Competition, First Prize, 2016  
Keynote Address: The 7th International Workshop on Behavioral Operations Management,  
Chicago Quantitative Alliance (CQA) Academic Competition, Third Prize, 2014  
4<sup>th</sup> Annual TCFA Best Paper Award, 2013  
Crowell Memorial Prize (Third Prize), PanAgora Asset Management, 2013  
Annual Faculty Research Award, Carlson School of Management, 2012 & 2014  
Smith-Breeden Prize (First Prize), 2012  
Institute for Quantitative Research in Finance (Q-Group) Research Award, 2012  
Chicago Quantitative Alliance (CQA) Academic Competition, First Prize, 2012  
3<sup>rd</sup> Annual TCFA Best Paper Award, 2012  
Inaugural AQR Insight Award, honorable mention, 2012  
RWC Marshall Blume Prize, honorable mention, 2011  
Dean's Small Research Grant, Carlson School of Management, 2009-2012  
Sterling Prize Fellow, Yale University, 2000-2002  
The Best Senior Thesis Award, Univ. of Science & Technology of China, 2000

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, Journal of Financial Economics, 2021~  
, Journal of Empirical Finance, 2020~  
, Journal of Economic Dynamics and Control, 2018~  
, Financial Management, 2019~2022  
Ph.D. Program Coordinator in Finance, 2013-2015, University of Minnesota  
Faculty Recruiting Committee, 2013-2014, University of Minnesota  
Seminar and Brownbag Organizer, 2009-2010, University of Minnesota