

Li An

Office 1-518, PBC School of Finance
Tsinghua University, Beijing 100083
Tel: 8610- 62797840 (office)
anl@pbcfsf.tsinghua.edu.cn

Education Background

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

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

Research Interests

Empirical Asset Pricing
Behavioral Finance

Working Papers

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

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

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

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

Ad-hoc Referee

Review of Financial Studies

Teaching

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

2010 Asian Century Quest Capital, LLC. Intern