

Shaoran Li

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EMPLOYMENT	Peking University, School of Economics Assistant Professor	Beijing, China Sept 2021 –
EDUCATION	University of Cambridge, King's College Ph.D. in Economics	UK Oct 2016 – Jul 2021
BACKGROUND	Research interests: Econometrics; Asset Pricing; Portfolio Management Supervisor: Professor Oliver Linton	
	University of Cambridge, Wolfson College MPhil in Economic Research	UK Oct 2015 – Jul 2016
	University of Birmingham BSc in Money, Banking and Finance with Honours, Class I GPA: 78/100	UK Sep 2013 – Jul 2015
	Southwestern University of Finance and Economics, SWUFE Bachelor of Economics, Major: Finance and Economics GPA: 90/100	Chengdu, China Sep 2011 – Jul 2013
REFERENCES	Prof. Oliver Linton (Supervisor) Professor of Political Economy Faculty of Economics University of Cambridge +44 (0) 1223335229 obl20@cam.ac.uk	Prof. Xiaohong Chen Malcolm K. Brachman Professor of Economics Department of Economics Yale University 203-432-5852 xiaohong.chen@yale.edu
	Prof. Gregory Connor Professor of Finance School of Business Maynooth University (01) 708 6662 gregory.connor@mu.ie	Prof. Chaohua Dong Department of Statistics and Mathematics Zhongnan University of Economics and Law chaohuadong@outlook.com
TEACHING	Teaching Assistant for F500 Empirical Finance	Feb 2021
EXPERIENCE	– The optional module for Mphil in Finance and Economics	
	Teaching Assistant for Diploma, Paper 3 Econometrics	Oct 2018 – May 2020
	– The compulsory module for Advanced Diploma in Economics, evaluation 4.2/5	
	Teaching Assistant for F300 Corporate Finance	Feb 2019 – May 2020
	– The compulsory module for Mphil in Finance and Economics, evaluation 3.8/5	
	Undergraduate supervisor for Paper 6 Mathematics and Statistics	Oct 2019 – Apr 2020
	– The optional module for undergraduate students in economics – Students from Magdalene College	
	Undergraduate supervisor for Paper 3 Econometrics	Oct 2017 – Apr 2018
	– The compulsory module for undergraduate students in economics – Students from King's College, Magdalene College and Emmanuel College	
PUBLICATIONS	• <u>When Will the Covid-19 Pandemic Peak?</u> (with Oliver Linton) <i>Journal of Econometrics</i> , Volume 220, Issue 1, September 2020, Pages 130-157	
WORKING	• <u>Augment Large Covariance Matrix Estimation with Auxiliary Information</u> (with Shuyi Ge, Oliver Linton and Weiguang Liu)	
PAPERS	• <u>News-Implied Linkages and Local Dependency in the Equity Market</u> (with Shuyi Ge and Oliver	

Linton)

KEYWORDS: Spatial asset pricing model, weak and strong cross-sectional dependence, local dependency, networks, textual analysis, big data, large heterogeneous panel

Topic: A Semiparametric Characteristics-based Factor Model

• *Part1*

Dynamic Peer Groups of Arbitrage Characteristics (with Shuyi Ge and Oliver Linton)
Revised and Resubmitted, Journal of Business & Economic Statistics

KEYWORDS: Semiparametric; Characteristics-based; Asset pricing; Power-enhanced test

• *Part2*

A Dynamic Semiparametric Characteristics-based Model for Optimal Portfolio Selection(with Gregory Connor and Oliver Linton)

KEYWORDS: Portfolio Management; Single index; GMM;

• **Specification-Lasso and An Application in Financial Markets** (with Chaohua Dong)

KEYWORDS: Interactive; Lasso; Variable selection; Model specification;

WORKING
IN PROGRESS
PROFESSIONAL
ACTIVITY

• **Generalized EGARCH Model: Factor-EGARCH** (with Shuyi Ge and Weiguang Liu)

Referee for *Journal of Econometrics*×2; *Management Science*; *Financial Innovation*

Research Assistant to Prof. Oliver Linton

Oct 2017 – Apr 2018

PRESENTATIONS

2020 Winter Meetings of the Econometric Society

Dec 2020

Cambridge Econometrics Workshop

Feb 2019 – Aug 2019

– Presented research works four times

CCIMI Research Day

Nov 27, 2018

– Held by Cantab Asset Management, UK

Econometrics Ph.D. Students Meeting

Sep 07, 2018

– Held by Universidad Carlos III de Madrid, Spain

AWARDS

• Cambridge International Scholarship

Oct 2016 – Jun 2019

• Faculty Trust Fund

Oct 2019 – Jun 2020

• Faculty Trust Fund

Oct 2020

SKILL &
INTEREST

Proficient user of R for data analysis and processing

Language: Mandarin(native). English (fluent)

Basketball Team Player for RIEM, SWUFE

Kickboxing and Jeet Kune Do