Yuekun Liu

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Aalto University School of Business

Department of Finance

P.O. Box 21210 FI-00076 Aalto, Finland

EMPLOYMENT

Postdoctoral Researcher in Finance, Aalto University, Espoo   2022-current

EDUCATION

Ph.D. in Finance, University of Arkansas, Fayetteville   2017-2022

MSc in Finance, University of Manitoba, Winnipeg   2015-2017

BSc in Finance, Dalian University of Technology, Dalian   2011-2015

WORKING PAPERS

"Imperfect Multi-Factor Timing Activity: Measures and their Application to Hedge Funds," with Alexey Malakhov

"How Should We Measure the Performance of Corporate Bond Mutual Funds? Evaluating Model Quality and Impact on Inferences," with Tim Riley, *Semifinalist for the FMA 2020 Best Paper Award in Investments*.

"Factor Investing Funds: Replicability of Academic Factors and After-Cost Performance," with Martijn Cremers and Tim Riley

OTHER RESEARCH PAPERS

"A Seasonal Regularity in the Impact of Investor Sentiment on Asset Prices" (*Hickson Research Day Poster Competition Award, 2017*) with Gady Jacoby, Chi Liao, and Alexander Paseka

"A Cultural Integration Path for Cross-border Mergers and Acquisitions from the Perspective of Acculturation, " with Miao Cui, Jiawei Dong, and Shujuan Wang, *Nankai Business Review International*, 2016, 7(3), 395-422.

"Lenovo: Is the Cultural Integration Template Reusable?," with Miao Cui, Jiawei Dong, Aijing Ran, and Xiaobing Liu, *Ivey Publishing*, Product No.9B16M166w, (October 5th, 2016), 11.

ACADEMIC PRESENTATIONS

"Imperfect Multi-Factor Timing Activity: Measures and their Application to Hedge Funds"
      University of Arkansas, 2019, 2022; *Ohio University,* 2021; *Aalto University Finance Brownbag Seminar*, 2022

"Factor Investing Funds: Replicability of Academic Factors and After-Cost Performance"
      University of Arkansas, 2022; Financial Management Association, 2022

"How Should We Measure the Performance of Corporate Bond Mutual Funds? Evaluating Model Quality and Impact on Inferences"

> *University of Arkansas*, 2020; *Financial Management Association*, 2020; *Midwest Financial Association*, 2021; *Eastern Financial Association*, 2021; *Louisiana Tech University,* 2021; *Montana State University*, 2021; *Saginaw Valley State University*, 2022; *Aalto University*, 2022

"A Seasonal Regularity in the Impact of Investor Sentiment on Asset Prices"

> *University of Manitoba (Hickson Research Day)*, 2017; *Southwestern Finance Association,* 2018

TEACHING EXPERIENCE

Instructor

Financial Modeling, FINN 3103, Fall 2019	(Mean: 4.63/5, 30 out of 53 responses)
Financial Modeling, FINN 3103, Spring 2020	(Mean: 4.63/5, 16 out of 47 responses)
Investments, FINN 3063, Fall 2020 (*Remote*)	(Mean: 4.53/5, 38 out of 50 responses)
Investments, FINN 3063, Spring 2021 (*Remote*)	(Mean: 4.06/5, 10 out of 17 responses)
Investments, FINN 3063, Spring 2022	(Mean: 4.57/5, 15 out of 23 responses)

Teaching Assistant
Principals of Finance, Investments, Advanced Investments

PROFESSIONAL SERVICE

Ad-hoc Referee: *Journal of International Finance Markets, Institutions & Money*
Discussant, Financial Management Association Annual Meeting, 2020
Discussant, Eastern Finance Association Annual Meeting, 2021

HONORS AND AWARDS

Graduate Assistantship, Sam M. Walton College of Business	2017-2022
Walton Fellowship, Sam M. Walton College of Business	2017-2021
Doctoral Academy Fellowship, University of Arkansas	2017-2022
Wes & Sharon Kemp Doctoral Fellowship, Sam M. Walton College of Business	2020
SWFA Travel Grant, University of Arkansas	2018
Hickson Research Day Poster Competition Award, I.H. Asper School of Business	2017
International Graduate Student Entrance Scholarship, University of Manitoba	2015-2016
Asper Fellowship, I.H. Asper School of Business	2015-2016

SKILLS AND INTEREST

Software: SAS, STATA, MATLAB, Python
Certification: Bloomberg Trading Certification, Certificate in Deep Learning (Coursera)