Yuekun Liu

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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

"Factor Investing Funds: Replicability of Academic Factors and After-Cost Performance," with Martijn Cremers and Tim Riley *Rejected but Invited to Resubmit to the Journal of Financial and Quantitative Analysis*

"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*. *Revise and resubmit at the Journal of Banking and Finance*

"How do We Capture Long-Horizon Factor Timing? Measures and their Application to Hedge and Mutual Funds," with Alexey Malakhov *Under Review*

WORK IN PROGRESS

"Comparing Market Beta Estimates, " with Petri Jylhä and Matthijs Lof

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 (*Scheduled)

"Factor Investing Funds: Replicability of Academic Factors and After-Cost Performance"

University of Arkansas, Fayetteville, AR, 2022

Financial Management Association Annual, Atlanta, GA, 2022

NEOMA Business School, Virtual, 2023
CFR Cologne Seminar, Virtual, 2024
Católica Lisbon School of Business and Economics, Lisbon, Portugal, 2024
The University of Manchester, Manchester, England, 2024
4th Frontiers of Factor Investing, Lancaster, England, 2024*

"How do We Capture Long-Horizon Factor Timing? Measures and their Application to Hedge and Mutual Funds"
Ohio University, Athens, OH, 2021
University of Arkansas, Fayetteville, AR, 2022
Aalto University Finance Brownbag Seminar, Espoo, Finland, 2022
Financial Management Association European, Aalborg, Denmark, 2023
Financial Management Association Annual, Chicago, IL, 2023
4th Frontiers of Factor Investing (poster session), Lancaster, England, 2024*

"How Should We Measure the Performance of Corporate Bond Mutual Funds? Evaluating Model Quality and Impact on Inferences"
University of Arkansas, Fayetteville, AR, 2020
Financial Management Association Annual, Virtual, 2020
Midwest Financial Association, Virtual, 2021
Eastern Financial Association, Virtual, 2021
Louisiana Tech University, Ruston, LA, 2021
Montana State University, Bozeman, MT, 2021
Saginaw Valley State University, University Center, MI, 2022
Aalto University, Virtual, 2022

"A Seasonal Regularity in the Impact of Investor Sentiment on Asset Prices"
University of Manitoba (Hickson Research Day), Winnipeg, MB, 2017
Southwestern Finance Association, Albuquerque, NM, 2018

TEACHING EXPERIENCE

Instructor, University of Arkansas

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)

PROFESSIONAL SERVICE

Ad-hoc Referee: *Journal of International Finance Markets, Institutions & Money*
Discussant, Financial Management Association Annual Meeting, 2020, 2023
Discussant, Eastern Finance Association Annual Meeting, 2021
Discussant, Lapland Investment Fund Summit, 2023
Discussant, Financial Management Association European, 2023

HONORS AND AWARDS

HSE Travel Grant	2022, 2023
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
Certification: Bloomberg Trading Certification, Certificate in Deep Learning (Coursera)