

Yaojun Liu

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Education

Ph.D. Econometrics and Quantitative Economics, Virginia Tech (VT), 2022 (Flexible)

M.A. in Economics, Virginia Tech (VT), Dec.2018

M.A. in Applied Statistics, Xiamen University (XMU), Jun.2017

Exchange Program in Economics, Humboldt-Universität zu Berlin (HU Berlin), Sep.2015 –Feb.2016

B.A. in Economics & B.S. in Mathematics, Southwestern University of Finance and Economics (SWUFE), Jun. 2014

Research Interests

Financial Economics, Financial Engineering, Asset Pricing, Risk Management, Microeconomic Theory, Decision Theory, Behavioral Economics, Game Theory, Industrial Organization

Job Market Paper

The Alternative-Dependent Focal Luce Model

Working Paper

Asymmetric Dynamic Patent Race with Deadline

Pricing and Hedging Options: A Numerical PDE Approach with Smoothing

Seller's Profit Maximization Problem in Focal Luce Model

Teaching

INSTRUCTOR: Undergraduate Principles of Economics, VT, Spring 2021

TA: Undergraduate Poverty and Discrimination, VT, Fall 2021

Graduate Price and Market, VT, 2018-2020

Undergraduate Microeconomic Theory, VT, 2019-2020

Undergraduate Math Emporium Tutor, VT, Spring 2019

Undergraduate Money and Banking, VT, Spring 2018

Undergraduate Principles of Economics, VT, Fall 2017

Graduate Financial Risk Management, XMU, Spring 2017

Graduate Asset Pricing I, XMU, Fall 2016

Undergraduate Financial Risk Management, XMU, Spring 2016

Departmental and University Service

Referee, Journal of Economic Behavior and Organization (JEBO), Sep.2021

Conference Usher, International Conference on Social Choice and Voting Theory, Jun.17-19, 2021

Skills

Programming Skill: Matlab, Python, JAVA, R, Stata, Office Software

Academic Skill: Mathematical modeling ability in data analysis, financial analysis, and risk management via numerical and computational approaches, such as Monte Carlo simulation, regression and time series. Mathematical modeling ability in Micro theory, such as Game Theory, Behavior Economics and Decision Theory.

Language Skills: Chinese (Native), English (Full professional proficiency), Japanese (Fluent)

Honors and Awards

2017 Excellent Paper Award in the Master Program, XMU (Top **2%**), Jun.2017

The Outstanding Graduates, XMU (Top **10%**), Jun.2017

Excellent Students Awards, XMU (Top **8%**), Jun.2017

The Outstanding Graduates, SWUFE (Top **5%**), Jun.2014

3rd Prize, Scholarship of Agricultural Bank of China (Top **3%**), Apr.2012

Scholarship for Excellent Academic Performance, SWUFE (Continued **4 years**), Sep.2010 – Jun.2014

Excellent Students Awards, SWUFE (Top **5%**, continued **2 years**), Sep.2010 – Sep.2012

References

Dr. Sudipta Sarangi	PhD. Dissertation Advisor, Email: ssarangi@vt.edu
Dr. Gerelt Tserenjigmid	PhD. Dissertation Advisor, Email: gtserenj@ucsc.edu
Dr. Eric Bahel	PhD. Committee Member, Email: erbahel@vt.edu
Dr. Matthew Kovach	PhD. Committee Member, Email: mkovach@vt.edu