FULIN LI

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ACADEMIC APPOINTMENTS

2023-present Assistant Professor of Finance, Texas A&M University Mays Business School

EDUCATION

2017-2023 Ph.D. in Financial Economics, M.A. in Economics, The University of Chicago
2015-2017 M.S. in Financial Economics, Columbia University in the City of New York
2011-2015 B.Econ. in Finance and Banking, B.S. in Mathematics and Applied Mathematics, Peking University

RESEARCH INTERESTS

Asset Pricing, Macroeconomics

PUBLICATIONS

1. Time Variation in the News-Returns Relationship
   (with Paul Glasserman and Harry Mamaysky)
   Journal of Financial and Quantitative Analysis, 60(1), February 2025

WORKING PAPERS

1. Retail Trading and Asset Prices: The Role of Changing Social Dynamics
2. Neoclassical Growth Transition Dynamics with One-Sided Commitment
   (with Dirk Krueger and Harald Uhlig)
   Revise & resubmit: *The Review of Economic Studies*

PRESENTATIONS

(* Scheduled)

2025 *Conferences*: Tenth Annual Conference on Network Science and Economics (poster session)
By co-authors: Federal Reserve Bank of Minneapolis, Georgia, OSU, UNC, Yale, Zurich

2024 *Conferences*: Ninth Annual Conference on Network Science and Economics
Seminars: Rochester Simon

2023 *Conferences*: EEA-ESEM, SED, 7th Annual News and Finance Conference
Job market seminars: CityU HK, CU Boulder Leeds, Dartmouth Tuck, HEC Lausanne, Indiana Kelley, INSEAD, LSE, Ohio State Fisher, Purdue Krannert, Texas A&M Mays, Tsinghua SEM, UC Irvine Paul Merage, UCL, HKU
By co-authors: Minnesota Workshop in Macroeconomic Theory, SED, 8th Annual Conference of the Society for Economic Measurement, Banco de Portugal, CMU, Vanderbilt, UC Santa Barbara

2022 *Conferences*: Chicago Joint Program and Friends Conference (poster session), Finance Theory Group Conference – Bridging Theory and Empirical Research in Finance (poster session)
Job market seminars: Cheung Kong Graduate School of Business
By co-authors: BSE Summer Forum, North American Summer Meeting of the Econometric Society, Dartmouth, LMU Munich, McMaster, Purdue, University of Bristol, University of Essex, University of Nottingham

2021 *By co-authors*: Hydra Workshop on Business Cycles, Oxford Saïd – ETH Zürich Macro-Finance Conference, De Nederlandsche Bank, UPenn Wharton

2019 *By co-authors*: Baruch, Cornerstone, Maryland, Yale

DISCUSSIONS

2025 Khoshro and Maheu, "Equity vs Bonds, What Happened During COVID-19? A Bayesian Nonparametric Analysis" at FMA
2024 Knüpfer et al., "Do Households Matter for Asset Prices?" at EFA
2023 Jules H. van Binsbergen, Yoshio Nozawa, and Michael Schwert, "Duration-Based Valuation of Corporate Bonds" at Yiran Fan Memorial Conference

INVITED WORKSHOPS

2019 Princeton Initiative: Macro, Money and Finance

TEACHING EXPERIENCE

Texas A&M University
2024-present Investment Analysis (Undergrad core), Instructor

AWARDS, FELLOWSHIPS, AND GRANTS

2024, 2025 Mays Business School Microgrant
2022 John and Serena Liew Fellowship Data Grant
2018 CRSP Summer Grant

This version: October 25, 2025