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2003-2008

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Piper Jaffray

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2011 10

1. Investor Sentiment and the Mean-Variance Relation, (with Yu Yuan),
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2. Investor Attention, Psychological Anchors, and Stock Return Predictability (with Jun Li),
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3. The Short of It: Investor Sentiment and Anomalies (with Rob Stambaugh, and Yu Yuan),
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 - *Inaugural AQR Insight Award, honorable mention, 2012*
 - *RWC Marshall Blume Prize, honorable mention, 2011*
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6. Government Investment and the Stock Market (with Frederico Belo),
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60, May 2013, pp.474-491
8. Uncertainty, Risk, and Incentives: Theory and Evidence, (with Zhiguo He, Si Li and Bin Wei),
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 - *3rd Annual TCFA Best Paper Award, 2012*
9. The Long of It: Odds That Investor Sentiment Spuriously Predicts Anomaly Returns,
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10. Financial Entanglement: A Theory of Incomplete Integration, Leverage, Crashes, and

14. Reference-Dependent Preferences and the Risk-Return Trade-off (with Huijun Wang and Jinghua Yan), February 2017, *Journal of Financial Economics*, pp.395-414
 - *Q-Group Research Award, 2012*
 - *Chicago Quantitative Alliance Academic Competition, Third Prize, 2014*
15. Optimal Long-Term Contracting with Learning, (with Zhiguo He, Bin Wei, and Feng Gao), October 2017, *Journal of Financial Economics*, 30, pp. 2006-2065
16. Investor Sentiment and Economic Forces (with Junyan Shen and Shen Zhao), April 2017, *Journal of Financial Economics*, 86 pp.1-21, Lead Article
 - *Chicago Quantitative Alliance Academic Competition, First Prize, 2012*
 - *Crowell Memorial Prize (Third Prize), PanAgora Asset Management, 2013*
 - *TCFA Best Paper Award, 2013*
17. Lottery-Related Anomalies: The Role of Reference-Dependent Preferences (with Li An, Huijun Wang, and Jian Wang), 2020, *Journal of Financial Economics*, 66, pp. 473-501
 - a. CQAsia Academic Competition, First Prize, 2016
18. Impediments to Financial Trade: Theory and Applications (with Nicolae Garleanu and Stavros Panageas), 2020, *Journal of Financial Economics*, 33, pp. 2697-2727
19. Time-Varying Demand for Lottery: Speculation Ahead of Earning Announcements (with Bibo Liu, Huijun Wang and Shen Zhao), 2020, *Journal of Financial Economics*, 138, pp. 789-817
20. Aggregate Expected Investment Growth and Stock Market Returns (joint with Jun Li and Huijun Wang), 2021, *Journal of Financial Economics*, 117, pp. 618-638
21. Media Coverage and Underreaction-Related Anomalies (with Xin Chen, Wei He, and Libin Tao), *Journal of Financial Economics*, 2021, pp. 1-21
22. Attention Spillover in Asset Pricing (with Xin Chen, Li An, and Zhengwei Wang), *Journal of Financial Economics*, 2021, pp. 1-21

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1. Drifting Apart: The Pricing of Assets when the Benefits of Growth are not Shared Equally (with Nicolae Garleanu, Stavros Panageas, and Dimitris Papanikolaou), August 2015
 2. Characteristics-Based Factors (with Zhuo Chen, Bibo Liu, Huijun Wang, Zhengwei Wang), January 2020

3. Investor Sentiment and the Pricing of Characteristics-Based Factors (with Zhuo Chen, Bibo Liu, Huijun Wang and Zhengwei Wang), February 2020
4. Priming and Stock Preferences: Evidence from IPO Lotteries (with Conghui Hu, Yu-Jane Liu, and Xin Xu), December 2019
5. Time Variation in Extrapolation and Anomalies (with Wei He and Yuehan Wang), April 2020
6. Similar Stocks (with Wei He and Yuehan Wang), March 2021
7. Extrapolative Market Participation (with Wanbin Pan, Zhiwei Su, and Huijun Wang), April 2021

XiYue Best Paper Award, China International Conference in Finance, 2022
GARP Research Excellence Award, CIRF, 2022
Keynote Address: The Fifth International Workshop on Futures and Derivatives, 2016
CQAsia Academic Competition, First Prize, 2016
Keynote Address: The 7th International Workshop on Behavioral Operations Management,
Chicago Quantitative Alliance (CQA) Academic Competition, Third Prize, 2014
4th Annual TCFA Best Paper Award, 2013
Crowell Memorial Prize (Third Prize), PanAgora Asset Management, 2013
Annual Faculty Research Award, Carlson School of Management, 2012 & 2014
Smith-Breedon Prize (First Prize), 2012
Institute for Quantitative Research in Finance (Q-Group) Research Award, 2012
Chicago Quantitative Alliance (CQA) Academic Competition, First Prize, 2012
3rd Annual TCFA Best Paper Award, 2012
Inaugural AQR Insight Award, honorable mention, 2012
RWC Marshall Blume Prize, honorable mention, 2011
Dean's Small Research Grant, Carlson School of Management, 2009-2012
Sterling Prize Fellow, Yale University, 2000-2002
The Best Senior Thesis Award, Univ. of Science & Technology of China, 2000

, Journal of Financial Economics, 2021~
, Journal of Empirical Finance, 2020~
, Journal of Economic Dynamics and Control, 2018~
, Financial Management, 2019~2022
Ph.D. Program Coordinator in Finance, 2013-2015, University of Minnesota
Faculty Recruiting Committee, 2013-2014, University of Minnesota
Seminar and Brownbag Organizer, 2009-2010, University of Minnesota