

JIATAO LIU

No.8 Chongwen Road ◇ Suzhou Jiangsu, China
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AFFILIATIONS

Xi'an Jiaotong-Liverpool Univeristy
Assistant Professor in Finance

2022 - Present

EDUCATION

Bayes Business School, City, University of London
PhD in Finance

2016 - 2021

Carey Business School, Johns Hopkins University
M.Sc Finance

2014-2015

Fisher College of Business, The Ohio State University
B.S. Business Administration, Major in Finance

2011-2013

RESEARCH INTERESTS

Asset Pricing, Digital Economy, International Finance

PUBLICATIONS

Quantitative easing and the spillover effects from the crude oil market to other financial markets: Evidence from QE1 to QE3, *Journal of International Money and Finance*, 2024
with Yongjian Lyu, Xinyu Zhang, Jin Cao, and Mo Yang

WORKING PAPERS

Pricing and Hedging Cybercrime News
with Ian Marsh and Yajun Xiao

Impact of App Misconduct on Firms' Valuation
with Conggang Li and Ian Marsh

Mood Swings and Information Aquisition
with Ian Marsh

GRANTS AND HONORS

National Natural Science Foundation of China Special Project *2024 - 2027*
Participated in the Project of Cross-Sector Financial Risk Modeling and Analysis Based on Micro-Behavior Data of Banking-Securities-Real Estate

The Edward J. Stegman CPA Memorial Award for Excellence in the Study of Master Science of Finance, JHU 2015 *2016*

CONFERENCES AND SEMINARS (*including scheduled, * by coauthors*)

2023 Conferences: FMA European*, XJTLU Asset Pricing Workshop, CICF, CFRN Tsinghua, CFAM
Seminars: Hunan University, Chinese Academy of Sciences

2022 Conferences: CFAM

2021 Conferences: AEA, China International Risk Forum

TEACHING

Securities Market	<i>2022-present</i>
Ethics in Finance	<i>2022-present</i>
Ethics and Regulations in Fintech	<i>2023-present</i>
Empirical Asset Pricing- PhD	<i>2023</i>

SKILLS

Programming	Python, Stata, MATLAB
Languages	Mandarin (mother tongue), English (fluent)