Personal information:

PhD in Finance, University of Manchester

Research Interests:

Applied Financial Time Series Analysis , Empirical Asset Pricing

Education Background:

2015-9 to 2019-9 University of Manchester PhD in Finance  
2012-9 to 2014-12 University of Manchester Master of Research in Economics.  
2010-9 to 2011-9 University of Nottingham Master in Financial Economics.

Working experience:

2019-9 till now Assistant Professor, Capital University of Economics and Business

Working papers:  
“Do the macroeconomic variables contain explanatory information for stock market volatility? International evidence from the GARCH-MIDAS model”  
Ian Garrett, Wei Liu

“The Role of Macroeconomic Information in High-frequency Realized Volatility: Evaluating Persistence and Structural Change in U.S Stock Market Volatility”  
Ian Garrett, Wei Liu

“Option Valuation using Macroeconomic Information: A Realized Volatility Approach” Ian Garrett, Wei Liu

Working in progress:  
Option pricing with conditional skewness, Wei Liu

Teaching experience:

Instructor:  
2020-2021 Financial Econometrics Capital University of Economics and Business  
2019-2020 Financial Data Analysis Capital University of Economics and Business

Teaching assistant: University of Manchester  
2016-2018 BMAN21011-Financial markets and institutions  
2016-2017 BMAN30242-Financial Engineering  
2016-2017 ECON20292-Further Statistics  
2014-2015 ECON20110-Econometrics  
2014 ECON10062-Introductory Econometrics

Honors and Awards:  
2016 Divisional Best Abstract Award (Accounting and Finance Division) Alliance Manchester Business School, University of Manchester

2013-2014 Economic Discipline Area Studentship, University of Manchester

Conference:

3rd International Conference in Applied Macro and Empirical Finance, University of Macedonia, 2017-4-21 to 2017-4-22.

International Risk Management Conference 2018 11th Edition , EM-LYON Business School, Dauphine University , 2018-6-7 to 2018-6-8.

The 25th International Conference on Forecasting Financial Markets, Said Business School, University of Oxford, 2018 -9-5 to 2018-9-7。

Royal Economic Society PhD Meetings , University of Westminster , 2018-12-18至2018-12-19.

Yue Lu Forum, Hunan University China, 2018-12-27至2018-12-28.

2019 Asian Meeting of the Econometrics Society (AMES), Xiamen University , 2019-6-14至2019-6-16.