Jiacui Li

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ACADEMIC APPPOINTMENT

Assistant Professor of Finance, David Eccles School of Business, University of Utah 2019 - present

EDUCATION

Ph.D in Finance, Stanford Graduate School of Business 2014 - 2019
B.S. Applied Math and B.A. Economics, Brown University 2008 - 2012

WORKING PAPERS

1. **Style Investing, Positive Feedback Loops, and Stock Market Factors**
   - with Itzhak Ben-David, Andrea Rossi, and Yang Song
   - NBER behavioral, NBER asset pricing (summer institute), AFA Notre Dame Investment Management Conference
2. **What Do Mutual Fund Investors Really Care About?** with Itzhak Ben-David, Andrea Rossi, Yang Song
   - R&R, Review of Financial Studies
3. **What Drives the Size and Value Factors?**
   - *WFA, SFS Cavalcade, CICF, AFA (Poster), MFA, AFBC, AFM*
   - *2018 Cubist Systematic Strategies Ph.D. Candidate Award for Outstanding Research*
4. **Endogenous Investor Inattention and Price Underreaction to Information**
   - *SFS Cavalcade, CICF, Colorado Finance Summit , Yale Whitebox Conference*
5. **Brokers or Dealers? Trading Intermediation Across Markets and Over Time**, with Wenhao Li
   - *SFS Cavalcade, AFA (Poster), AFBC, AFM*

SEMINARS & CONFERENCES

Discussions marked with ∗.

- **2020:** AFA, NBER Behavioral, NBER asset pricing, MFA, Notre Dame Investment Management Conference
- **2019:** Rice, Utah, Colorado Boulder, UIUC, Penn State, Ohio State, UVA Darden, Boston University, Nanyang Business School, Hong Kong U, Chinese U of HK, Indiana Kelley
- **2018:** WFA, Cavalcade, FRA, Colorado Finance Summit, Yale Whitebox Conference, AFA (poster)
- **2017:** Cavalcade, AFA (poster), AFBC, AFM

OTHER EXPERIENCES

Ad-hoc referring:

- 2020: Management Science, Journal of Banking and Finance ×2

Teaching:

- **2019 - 2020 Fall:** Finance 3050 (undergraduate investments)

INDUSTRY EXPERIENCE

Quantitative Analyst, Citigroup Global Markets 2012-2014

- Spent one year in algorithmic foreign exchange trading and another in corporate credit strategy research. Spent the summer of 2011 in asset allocation strategy.

NON-FINANCE PUBLICATIONS

- **Approximating Equilibria in Sequential Auctions with Incomplete Information and Multi-Unit Demand.**
  with Amy Greenwald and Eric Sodomka
  2012, Advances in Neural Information Processing Systems: 2330-2338

- **Solving for Best Responses in Extensive-Form Games using Reinforcement Learning Methods.**
  with Amy Greenwald, Eric Sodomka, and Michael Littman
  2013, Multidisciplinary Conference on Reinforcement Learning and Decision Making

- **Construction And Performance of A PD-Weighted Bond Index.**
  with T. Benzschawel, CY. Lee, and B. Hawker
  May 2013 , Journal of Indexes

(Last updated: July 6, 2020)