

Siguang LI

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❖ Contact Information

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❖ Education

- Cornell University, 2017-
- Peking University, PhD. In Economics, 2013.
Dissertation: “Authority Allocation within Multi-division Organizations”.
- B.S., Landscaping and Architecture, Southwest Jiaotong University, 2007.

❖ Current Research Interests

- Econometrics theory
- Asset pricing theory
- Mathematical statistics
- Network Analysis

❖ Academic Positions

- Columbia University, Dept. of Economics, PER Fellowship Visiting Scholar, 2016.
- Southwestern University of Economics and Finance, Assistant Professor, 2013-17.

❖ Working Papers

- Concavity, Stochastic Utility, and Risk Aversion (with Robert Jarrow), 2019b, R&R at **Finance and Stochastics**.
- Endogenous Liquidity Risk and Dealer Market Structure (with Robert Jarrow), under review, 2019a.
- Strategic Information Control in Global Games (with Xi Weng), 2017.
- A Dynamic Theory of Disobedience with Learning (with Xi Weng), 2014.
- Bidding for Property Rights (with Fei Li and Xi Weng), 2014.

❖ Refereed Publication

- Random Authority (with Xi Weng), **International Economic Review**, 2017, 58(1), 211-35.

❖ Awards and Honors

- Sage Fellowship, Cornell University, 2018-2022.
- Innovation Prize for Young Scholars, China Information and Economics Society, 2017.
- PER fellowship, Columbia University, 2016.