SOPHIA ZHENGZI LI

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Updated September 1, 2013

ACADEMIC APPOINTMENT

Michigan State University, Broad College of Business, East Lansing, MI, USA
Assistant Professor of Finance — August 2013 – Present

EDUCATION

Duke University, Department of Economics, Durham, NC, USA
Ph.D. in Economics — May 2013
Committee: Tim Bollerslev (chair), Andrew Patton, George Tauchen, Shakeeb Khan

Nankai University, School of Mathematical Science, Tianjin, China
B.S. in Mathematical Statistics — July 2007

AREAS OF SPECIALIZATION

Financial Econometrics, Asset Pricing, Market Microstructure, Computational Statistics

PUBLICATIONS

1. "Jump Tails, Extreme Dependencies and the Distribution of Stock Returns", with Tim Bollerslev and Viktor Todorov, ***Journal of Econometrics***, 172 (2013): 307-324.
2. "Efficient Gaussian Graphical Model Determination under G-Wishart Prior Distributions", with Hao Wang, ***Electronic Journal of Statistics***, 6 (2012):168-198.

WORKING PAPERS

3. "Continuous Beta, Discontinuous Beta, and the Cross-Section of Expected Stock Returns", ***First Prize, Morgan Stanley Prize for Excellence in Financial Markets***, 2012.

RESEARCH EXPERIENCE

Research Assistant
- Professor Tim Bollerslev, Duke Economics and Finance — 2010 – 2013
- Professor Viktor Todorov, Northwestern Finance — 2010 – 2011
- Professor Atila Abdulkadiroglu, Duke Economics — 2009 – 2010
- Professor Parag Pathak, MIT Economics — 2009 – 2010
- Professor George Tauchen, Duke Economics and Finance — 2008 – 2009
- Professor Adriano Rampini, Duke Finance — 2008
- Professor Bill Mayew, Duke Accounting — 2007 – 2008

Summer Quantitative Associate
- JP Morgan, Linear Quantitative Research (Algorithmic Trading), Hong Kong — May – Aug 2012

External Compensated Consultant

- Itaú Unibanco, Itaú BBA (Investment banking division), São Paulo — Apr 2012 – 2013

Research Fellow

- Program on Global Health and Technology Access, Duke University — May – Aug 2009

TEACHING EXPERIENCE

Instructor, Department of Finance, Michigan State University

- Introduction to Investments — Spring 2014

Instructor, Department of Economics, Duke University

- Introduction to Econometrics (Evaluation: 4.5/5.0) — Summer 2010

Teaching Assistant, Department of Economics, Duke University

- Financial Markets and Investment — Fall 2012
- Research Seminar on High-Frequency Financial Data Analysis — Spring 2011, 2012
- Financial Derivatives & Engineering — Spring 2012
- Ph.D. Math Camp — Summer 2010, 2011
- Real Analysis for Economists — Summer 2011
- Introduction to Econometrics — Summer 2008

Teaching Assistant, Department of Statistics, Duke University

- Probability/Statistical Inference — Fall 2008
- Statistics and Probability — Spring 2008

GRANTS AND AWARDS

- First Prize, Morgan Stanley Prize for Excellence in Financial Markets — 2012
- National Social Science Foundation of China Research Grant on "Jump Risk and Extreme Dependence of Stock Market" (Co-PI) — 2011
- Duke Graduate School Summer Research Fellowship — 2011, 2012
- National Institute of Health Research Fellowship — 2009
- Economics Department Scholarship, Duke University — 2007 – 2013
- Scholarships for Academic Distinction, Nankai University — 2004, 2005, 2006, 2007

SEMINAR AND CONFERENCE PRESENTATIONS

2013: Louisiana State University; National University of Singapore; University of New South Wales; University of Cincinnati; Georgetown University; Federal Reserve Board; Michigan State University; The Brattle Group; PanAgora Asset Management; Shanghai Advanced Institute of Finance; Chinese University of Hong Kong; Tsinghua PBC School of Finance; Imperial College London

2012: JP Morgan Quantitative Research; Federal Reserve Bank of Richmond; Triangle Econometrics Conference; Morgan Stanley Strats & Modeling

REFEREEING ACTIVITIES

Journal of Empirical Finance

EXTRACURRICULAR ACTIVITY

Invited Participant
- Morgan Stanley Women's Quantitative Finance Mentorship Program, New York, NY 2012

President
- Duke Advanced Professional Degree (Ph.D./M.D./J.D.) Consulting Club 2011 – 2012

Active Member
- Duke MBA Finance Club 2011 – 2012
- Duke MBA Consulting Club 2011 – 2012
- Duke MBA Asset Management Club 2011 – 2012

SKILLS AND OTHER INFORMATION

- Computer: MATLAB, R, SAS, STATA, Mathematica, Eviews, LaTeX, MS-Excel
- Database: Trade and Quote (TAQ), CRSP, Compustat, Reuters, Limit Order Book
- Language: English and Chinese

REFERENCES

Tim Bollerslev, Juanita & Clifton Kreps Professor of Economics, Department of Economics and Professor of Finance, Fuqua School of Business, Duke University
Box 90097, Durham, NC 27708
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Email: boller@econ.duke.edu

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Box 90097, Durham, NC 27708
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Andrew Patton, Associate Professor of Economics and Finance, Duke University
Box 90097, Durham, NC 27708
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Email: andrew.patton@duke.edu

Charles Becker, Research Professor of Economics, Duke University (Teaching Reference)
Box 90097, Durham, NC 27708
Phone: (919) 660-1885
Email: cbecker@econ.duke.edu