

YICHUAN LIU

EMPLOYMENT	Rutgers Business School Newark-New Brunswick <i>Assistant Professor of Finance</i>	2013-Present
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EDUCATION	MIT Sloan School of Management <i>Ph.D. in Financial Economics</i>	2007-2013
	University of British Columbia Sauder School of Business <i>Bachelor of Commerce in Finance, with minor in Economics</i>	2003-2007
FIELD	Empirical Asset Pricing	
WORKING PAPERS	Explaining Momentum within an Existing Risk Factor Model <i>revise & resubmit, Journal of Financial & Quantitative Analysis</i>	2015
	Fundamental Momentum <i>major revision</i>	2015
	Mispricing-Minimizing Factor Extraction <i>first draft</i>	2015
	The Diverse and Ever-Changing Sources of Momentum Profit <i>under revision</i>	2013
TEACHING	Portfolio Theory (22:390:608) <i>for MBA/MQF students</i>	2013-Present
	Survey of Finance Theory I (22:390:571) <i>for PhD students</i>	2013-Present
	Financial Management (33:390:300) <i>for undergraduate students</i>	2017