Li WAN

Beijing Institute of Mathematical Sciences and Applications (BIMSA) Email: wanli@bimsa.cn
Group: Digital Economy Homepage: https://wanli-econ.weebly.com
Beijing, China Birth Year: 1995

RESEARCH INTERESTS

Primary Fields: Commodity Markets, AI
Secondary Fields: Environmental Economics

EDUCATION

Ph.D. in Statistics	Beihang University, China	2019-2025
Supervisor: Prof. Liyan Han		
M.A. in Finance	Beihang University, China	2017-2019
B.S. in Financial Engineering	Beihang University, China	2013-2017

JOURNAL ARTICLES

[1] **Li Wan**, Liyan Han, Yang Xu*, & Matousek, R. (2021). Dynamic linkage between the Chinese and global stock markets: A normal mixture approach. Emerging Markets Review, 100764.

[2] Liyan Han, **Li Wan**, & Yang Xu*. (2020). Can the Baltic Dry Index predict foreign exchange rates? Finance Research Letters, 32, 101157.

[3] Yang Xu, Liyan Han, **Li Wan**, & Libo Yin*. (2019). Dynamic link between oil prices and exchange rates: A non-linear approach. Energy Economics, 84, 104488.

[4] 韩立岩, **万莉**. 数据资产的押品价值[J]. 当代金融家, 2025(05): 107-109.

[5] 韩立岩, **万莉**, 陶雅楠. 可信数据空间在金融领域的应用初探[J]. 中国银行业, 2025(04): 94-97.

WORKING PAPERS

[1] Importing Pollution? the Health Consequences of Garbage Imports, with Hong Cao, Liyan Han, LeiLi, Libo Yin, and Peng Yin (to be submitted for publication)

[2] Return Predictability in China's Commodity Futures Market: Combination Forecast Methods, with Liyan Han and Yang Xu (to be submitted for publication)

[3] Idiosyncratic Volatility in China's Commodity Futures Market (article manuscript in progress, in Chinese)

FUNDINGS AND GRANTS

State Scholarship Fund, the China Scholarship Council (CSC)	2021
The National Natural Science Foundation of China under projects No. 72171012 (participate)	2021

CONFERENCES AND SEMINARS

July 2024	The 8th China Derivatives Youth Forum and the 1st International Forum on Smart Finance and Blockchain Finance, Beijing, China
November 2023	The 12th International Conference on Futures and Other Derivatives, Guangzhou, China
July 2022	The 5th “Camphor Tree Young Talent Program” Summer School (online)
February 2022-February 2023	Visiting Student under the China Scholarship Council (CSC) Program, Department of Economics, University of Mannheim
September 2018	One-day Workshop on “Modelling systemic risks and contagions in the international financial markets”, Chengdu, China, Southwestern University of Finance and Economics

HONORS AND AWARDS

Outstanding Graduate Award, Beihang University	2025
Excellent Academic Paper Award for Graduate Students, Beihang University	2021
Outstanding Graduate Student Award, SEM, Beihang University	2019, 2021
First Class Scholarship for Graduate Students, SEM, Beihang University	2017-2020
Outstanding Graduate Award, Beihang University	2017
Second Prize in Learning Excellence Award, Beihang University	2016
First Prize in Learning Excellence Award, Beihang University	2015
Merit Student Award, Beihang University	2014-2016, 2018
National Encouragement Scholarship	2014

TEACHING EXPERIENCE

Teaching Fellow, Beihang University

PhD courses

Frontiers in Management Research II (Profs. Pengfei Liu), Spring 2021

Industrial Organization (Prof. Mofei Zhao), Fall 2020

Undergraduate courses

Macroeconomics (Profs. Wei Li), Spring 2021

Principles of Economics (Prof. Liyan Han), Fall 2018, Spring 2019

SKILLS

Computer: Stata, MATLAB, R, LaTeX, Office series

Language: Mandarin (native) and English (fluent)

Others: Sports (Badminton and volleyball)