Wei Li

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Academic Appointment

Assistant Professor of Finance, Carey Business School, Johns Hopkins University, 2014-now

Education

- PhD, Finance, University of Maryland, College Park, 2008-2014
  - Dissertation: "Essays on Market Microstructure and High Frequency Trading"
- PhD, Civil Engineering, Purdue University, West Lafayette, 2004-2008
- MS, Statistics, Math Finance track, Purdue University, West Lafayette, 2007-2008
- MS, Civil Engineering, Tsinghua University, Beijing, China 2001-2004
- BS, Electronics Engineering, Zhejiang University, Hangzhou, China 1997-2001

Honors & Awards

- Cubist Systematic Strategies PhD Candidate Award for Outstanding Research of the Western Finance Association, 2014
- NASDAQ OMX Group Educational Foundation Dissertation Grant 2013-2014
- Full Graduate Assistantship, University of Maryland 2008-2013
- Dean's Summer Research Fellowship University of Maryland 2008-2012
- Full Graduate Assistantship, Purdue University 2004-2008
- Full Graduate Assistantship, Tsinghua University 2001-2004
- Bulter Scholarship for Academic Excellence, Tsinghua University 2003
- Guanghua Scholarship for Academic Excellence, Tsinghua University 2002
- Summer Scholarship for Excellent Graduate Student, Tsinghua University 2002

Publications

In Refereed Journals

- Li, Wei, and Andrew P. Tarko. "Effect of arterial signal coordination on safety." *Transportation Research Record: Journal of the Transportation Research Board* 2237, no. 1 (2011): 51-59.
- Tarko, Andrew P., Mike Inerowicz, Jorge Ramos, and Wei Li. "Tool with road-level crash prediction for transportation safety planning." *Transportation Research Record: Journal of the Transportation Research Board* 2083, no. 1 (2008): 16-25.
- Tarko, Andrew, Wei Li, and Luis Laracuente. "Probabilistic approach to controlling dilemma occurrence at signalized intersections." *Transportation Research Record: Journal of the Transportation Research Board* 1973, no. 1 (2006): 55-63.

Technical Reports

- Li, Wei, and Andres P. Tarko, "Methods of Safety Improvements at Coordinated Signals." *Report No. FHWA/IN/JTRP-2008/3*. (2008).
- Li, Wei, and Andrew P. Tarko. "Effective and Robust Coordination of Traffic Signals on Arterial Streets, Volume 1, Research Report." *Report No. FHWA/IN/JTRP-2006/26-V1*. (2007).
- Li, Wei, and Andrew P. Tarko. "Effective and Robust Coordination of Traffic Signals on Arterial Streets. Volume 2: Guidelines of Design." *Report No. FHWA/IN/JTRP-2006/26-V2*. (2007).

Working Papers

- "High Frequency Trading with Speed Hierarchies"
  - Available at SSRN: https://ssrn.com/abstract=2365121
  - Cubist Systematic Strategies PhD Candidate Award for Outstanding Research of the Western Finance Association, 2014

- "MBS Heterogeneity," Nicola Fusari, Wei Li, and Zhaogang Song

- "The Fast and the Faster: Trading Frequency, Liquidity, and Information Production"

Presentations

- WFA, NFA, SUNY Buffalo, Temple University

Teaching Experience

Taught in the areas of corporate finance, financial modeling, derivatives and fixed income.

- Instructor: BU.232.710 Derivatives
    - Johns Hopkins University, Baltimore, MD
    - Spring 2015 -- Spring 2018
    - Required Course for Master of Science in Finance
- Instructor: BMGT 446 International Finance
    - University of Maryland, College Park, MD
    - May-July, 2013 and September-December 2011
    - Required Course for Undergraduates major in Finance International Business

Professional Service

- Reviewer, Journal Article, *Review of Derivatives Research.* (July 21, 2014 - Present).
- Reviewer, Conference Paper, *Southern Finance Association*, Key West, FL. (March 2, 2014 - April 11, 2014).
- Reviewer, Journal Article, *Journal of Finance.* (July 2017 – Present)

School Service

- Faculty recruiting committee
- Academic ethics committee
- Admission committee

Date: March 23, 2018