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- Education**
- Ph.D. in Finance** December 2007
Hong Kong University of Science and Technology (HKUST)
- B.B.A. in Finance and Information Systems** August 2002
HKUST, First Class Honors
- Academic Employment**
- Associate Professor of Finance** September 2012-Present
School of Accounting and Finance, Faculty of Business
Hong Kong Polytechnic University
- Assistant Professor of Finance** September 2009-August 2012
School of Business
Hong Kong Baptist University
- Assistant Professor of Finance** September 2008-August 2009
Faculty of Business Administration
University of Macau
- Post-Doctoral Fellow** January 2008-August 2008
School of Business and Management
HKUST
- Publications**
- Li, G. and C. Zhang, 2019, Counterparty Credit Risk and Derivatives Pricing, *Journal of Financial Economics*, 134, 647-668
- Li, G. and C. Zhang, 2016, On the Relationship Between Conditional Jump Intensity and Diffusive Volatility, *Journal of Empirical Finance*, 37, 196-213
- Li, G., 2016, Does the Liquidity of Underlying Stocks Affect the Liquidity of Derivatives? Evidence from a Natural Experiment, *China Accounting and Finance Review*, 18, 1-21
- Li, G. and C. Zhang, 2013, Diagnosing Affine Models of Options Pricing: Evidence from VIX, *Journal of Financial Economics*, 107, 199-219
- Li, G. and C. Zhang, 2011, Why are Derivative Warrants More Expensive than Options? An Empirical Study, *Journal of Financial and Quantitative Analysis*, 46, 275-297
- Li, G. and C. Zhang, 2010, On the Number of State Variables in Options Pricing, *Management Science*, 56, 2058-2075