Lan Liu

Position Professor
Discipline Finance
Final Degree PhD, University of Warwick (2007)

Faculty Contact Info

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Biography

Dr. Lan Liu is a Professor of Finance in the College of Business Administration. She received her Ph.D. in Finance and M.Sc. in Economics and Finance from the University of Warwick in the United Kingdom. Her research interests include theoretical and empirical portfolio risk management and forecasting, portfolio performance evaluation and asset pricing anomalies. Her research has been published in the Journal of Economics and Finance, European Financial Management and International Research Journal of Applied Finance. Dr. Liu previously worked for an asset management company. She holds the Chartered Financial Analyst (CFA) designation and serves on the Board of the CFA Society Sacramento.

Areas of Interests

Teaching Business Finance, Financial Management, Portfolio Management

Research Portfolio Risk Management and Forecasting, Portfolio Performance Evaluation, Asset Pricing Anomalies

Faculty Scholarship

Refereed Journal Articles

Journal Article, Academic Journal

Liu, L. (2018). Seasonal Variations in Two-Year Treasury Yields. *International Journal of Business and Finance Research*, 12(2), 27-37.

Jin, D., Lin, H., Liu, L. (2018). Return Transmission and Volatility Spillover: Evidence from Chinese A- and N-shares. *International Research Journal of Applied Finance*, 9(9), 421-428.

Liu, L., Lin, H., Varshney, S. (2018). Seasonality in the 10-year Treasury Yield. *International Research Journal of Applied Finance*, 9(6), 291-302.

Liu, L. (2013). The Turn-of-the-Month Effect in the S&P 500, 2001-2011. *Journal of Business & Economics Research, 11*(6), 269-276.

Lin, H., Liu, L., Hodges, S. (2013). Horse race bookmaking in a market with stochastic betting demands. *European Financial Management*, *19*(2), 399-417.

Varshney, S., Lin, H., Liu, L. (2011). A cost-benefit analysis of food safety program: The case of Sacramento County, California. *Journal of International Finance and Economics, 11*(2), 138-145.

Liu, L., Lin, H. (2010). Covariance estimation: Do new methods outperform old ones? *Journal of Economics and Finance, 34*(2), 187-195.

Liu, L., Varshney, S., Lin, H. (2009). Conditional performance evaluation: Evidence from UK unit trusts. *Journal of International Finance and Economics, 9*(5), 21-28.