Rui Da

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AREAS OF RESEARCH

Financial Economics • Econometrics • Machine Learning in Finance

PUBLICATIONS

When Moving Average Models Meet High-Frequency Data: Uniform Inference on Volatility, with Dacheng Xiu, *Econometrica*, November, 2021

WORKING PAPERS

Measuring Active Investing, September 2022

The Statistical Limit of Arbitrage, with Stefan Nagel and Dacheng Xiu, August 2022

Disentangling Autocorrelated Intraday Returns, with Dacheng Xiu, May 2021, revision requested by *Journal of Econometrics*

PROFESSIONAL SERVICES

Referee for: *Review of Economics and Statistics*, *Management Science*, *Journal of Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Financial Econometrics*, *Statistica Sinica*

EDUCATION

2016- **University of Chicago Booth School of Business**
Ph.D. student in Business Administration

2013-2015 **Princeton University**
Ph.D. student in Physics

2009-2013 **Nanjing University**
B.Sc. in Physics

TEACHING EXPERIENCES

University of Chicago

Winter, 2018-2020 BUSN 41902 Statistical Inference (Ph.D.), Teaching Assistant for Dacheng Xiu

Princeton University

Spring 2015 PHY 104 General Physics (Undergraduate), Teaching Assistant for Nai Phuan Ong
Fall 2014 AST 201 Mapping the Universe (Undergraduate), Teaching Assistant for J. Richard Gott III

BORN: April 21, 1992
LANGUAGES: Mandarin Chinese (native), English (professional)