

Hongqi Chen

College of Finance and Statistics, Hunan University

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Position

Assistant Professor, Hunan University

2023 – Present

Education

- **Ph.D. in Economics**, University of Illinois at Urbana-Champaign 2017 – 2023
Committee: Ji Hyung Lee (Chair), Marcelo C. Medeiros, EunYi Chung, Xiaofeng Shao
- **M.S. in Mathematics**, University of Illinois at Urbana-Champaign 2020
- **M.Phil. in Economics**, The Chinese University of Hong Kong 2015 – 2017
- **B.A. in Economics**, Shanghai Jiao Tong University 2011 – 2015

Research Fields

Econometric theory, Applied econometrics, Statistics

Working Papers

- Quantile Forward Regression in High-dimensional Distributional Counterfactual Analysis
Rej&R
- *Predictive Quantile Regression with High-dimensional Predictors: the Variable Screening Approach (with Ji Hyung Lee) Submitted*
- *Forecasting Growth-at-Risk with Many Predictors: A Quantile Random Forests Approach (with Ji Hyung Lee)*

Publications

- Inference on Linear Quantile Regression with Dyadic Data (2025+). *Accepted at Journal of Statistical Planning and Inference.*

Teaching

Hunan University:

- Probability (Undergraduate) Fall 2024
- Topics: Large sample theory and Empirical process (Graduate) Spring 2025

Referee Service

Journal of American Statistical Association, Econometric Reviews, The Quarterly Review of Economics and Finance