

Liyu Dou

Contact Information

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Current Position

Assistant Professor, *The Chinese University of Hong Kong, Shenzhen*, Aug. 2019–present

Education and Former Positions

Ph.D. Economics, *Princeton University*, Sep. 2013–Sep. 2019

Thesis committee: Ulrich Müller (Chair), Michal Kolesár, Mark Watson

Research Associate, *Nanyang Technological University*, Aug. 2012–July 2013

M.Sc. Econometrics and Mathematical Economics with Distinction, *LSE*, Sep. 2011–July 2012

B.Sc. Mathematics and Economics, *Nanyang Technological University*, Aug. 2007–July 2011

Teaching and Research Fields

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| Primary Fields | Econometric Theory, Time Series Econometrics |
| Secondary Fields | Applied Econometrics |

Working Papers

Optimal HAR Inference.

Generalized Local-to-Unity Models. (Joint with Ulrich Müller.) Conditionally accepted, *Econometrica*

Quantifying Delay Propagation in Airline Networks. (Joint with Jakub Kastl and John Lazarev.)

Published Papers

Trial and Error in Influential Social Networks. In *Proceedings of the 19th ACM SIGKDD Conference on Knowledge, Discovery, and Data Mining (KDD)*, ed. by Inderjit S. Dhillon et al., ACM (2013), 1016-1024. (Joint with Ning Chen, Xiaohui Bei, Xiangru Huang and Ruixin Qiang.)

Catalyst of Business Cycle Synchronizations in East Asia. *The Singapore Economic Review*, 62 (2017), 703-719. (Joint with Hui-Ying Sng and Pradumna B. Rana.)

Presentations

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| 2020 | Nanyang Econometrics Conference |
| 2019 | The Chinese University of Hong Kong (Shenzhen), The Chinese University of Hong Kong (Shatin), Simon Fraser University, Econometric Society North American Summer Meeting (Seattle, WA), NBER–NSF Time Series Conference (Hong Kong), Nanyang Technological University, Jinan University (IESR), University of Maryland, University of Connecticut, Shanghai University of Finance and Economics |
| 2018 | Princeton University |

Teaching Experience

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| Spring 2020, 2021 | Basic Statistics and Ph.D. Econometrics II, <i>The Chinese University of Hong Kong, Shenzhen</i> |
| Summer 2016, 2017, 2018 | Preceptor for graduate math camp, <i>Princeton University</i> |
| Fall 2015, 2016, 2017 | Preceptor for graduate econometric theory I, <i>Princeton University</i> |
| Fall 2012, Spring 2013 | Tutor for various undergraduate economics courses, <i>Nanyang Technological University</i> |

Professional Activities

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| Refereeing for | <i>Econometric Theory, Economic Modelling, Journal of Econometrics (2), Journal of Empirical Finance, Journal of the American Statistical Association</i> |
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Prize and Awards

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| 2020–2022 | University Development Fund, <i>The Chinese University of Hong Kong, Shenzhen</i> |
| 2013–2019 | Graduate Fellowship, <i>Princeton University</i> |
| 2012 | Ely Devons Prize, <i>LSE</i> |
| 2012 | Institute of New Economic Thinking Scholarship, <i>Copenhagen</i> |
| 2011 | Lee Kuan Yew Gold Medal, <i>Nanyang Technological University</i> |

January, 2021