

Liyu Dou

Contact Information

School of Management and Economics, The Chinese University of Hong Kong, Shenzhen
513 Zhi Ren Building, 2001 Longxiang Avenue, Longgang District, Shenzhen, China 518172
Phone: +86(0)755-23518814
Email: douliyu@cuhk.edu.cn
Homepage: <https://sites.google.com/view/liyudou/>

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

Primary Fields	Econometric Theory, Time Series Econometrics
Secondary Fields	Applied Econometrics, Industrial Organization, Law and Economics

Working Papers

Optimal HAR Inference.

Generalized Local-to-Unity Models. (Joint with Ulrich Müller.)

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

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
2018	Princeton University

Teaching Experience

Spring 2020	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

Referee for *Journal of Empirical Finance*

Prize and Awards

2013–2019	Princeton University Graduate Fellowship
2012	Ely Devons Prize, LSE
2012	Institute of New Economic Thinking Scholarship, Copenhagen
2011	Lee Kuan Yew Gold Medal, Nanyang Technological University

October, 2019