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 (inc. scheduled) Chinese University of Hong Kong (Shenzhen), 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

2018 Princeton University

Teaching Experience

Spring 2019 Basic Statistics and Ph.D. Econometrics II, The Chinese University of Hong Kong, Shenzhen

Summer 2016, 2017, 2018 Preceptor for graduate math camp, Princeton University

Fall 2015, 2016, 2017 Preceptor for graduate econometric theory I, Princeton University

Fall 2012, Spring 2013 Tutor for various undergraduate economics courses, Nanyang Technological University

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, Singapore

September, 2019