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

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

Working Papers

Optimal HAR Inference. Revise and Resubmit, *Quantitative Economics*.

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

Forthcoming and Published Papers

Generalized Local-to-Unity Models. (Joint with Ulrich Müller.) Accepted for publication, *Econometrica*.

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.)

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.)

Presentations

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

Spring 2020, 2021	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*

Professional Activities

Refereeing for	*Econometric Theory*, *Economic Modelling*, *Journal of Econometrics* (2), *Journal of Empirical Finance*, *Journal of the American Statistical Association*

Prize and Awards

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

February, 2021