

# Qiyuan LI

918, 9/F, K. K. Leung Building  
HKU Business School  
The University of Hong Kong

qiyuanli@hku.hk  
+65 9469 3357  
<https://lqyjasonlee.github.io/>

## POSITIONS

2024– Faculty of Business and Economics, the University of Hong Kong  
Assistant Professor in Economics

## EDUCATION

- Ph.D. (2024) Singapore Management University.  
Dissertation Title: “Essays on High-Frequency Financial Econometrics”  
Committee: Jia Li (Chair), Peter C. B. Phillips, Jun Yu, Tim Bollerslev.
- M.S. (2019) Capital University of Economics and Business.
- B.A. (2016) Capital University of Economics and Business.

## RESEARCH INTEREST

Econometric Theory, Financial Econometrics

## PUBLICATIONS

1. “Permutation-based Tests for Discontinuities in Event Studies,” with Federico Bugni and Jia Li, *Quantitative Economics*, 14(1), 2023, 37-70.
2. “Seemingly Unrelated Regression Estimation for VAR Models with Explosive Roots,” with Ye Chen and Jian Li, *Oxford Bulletin of Economics and Statistics*, 85(1), 2023, 910-937.
3. “Optimal Nonparametric Range-Based Volatility Estimation,” with Tim Bollerslev and Jia Li, *Journal of Econometrics*, 238(1), 2024, 105548.

## WORKING PAPERS

1. “Uniform Inference for High-Frequency Data,” *Job Market Paper*.
2. “Testing for Jumps in a Discretely Observed Price Process with Endogenous Sampling Times,” with Yifan Li, Ingmar Nolte, Sandra Nolte, and Shifan Yu, R&R at *Journal of Econometrics*.

## WORK IN PROGRESS

1. “Continuous-Time Volatility Regression in Large Panels,” with Jia Li and Congshan Zhang.
2. “Optimal Spot Volatility Estimation Based on Multiple Candlesticks,” with Tim Bollerslev, Jia Li, and Yifan Li.

## **CONFERENCE AND SEMINAR PRESENTATIONS**

- 2024 Peking University (NSD), AMES at Zhejiang University (scheduled).
- 2023 The MPSS (Monash-Princeton-SJTU-SMU) Conference in Econometrics.
- 2022 SH3 Conference on Econometrics (Virtual)

## **GRANTS**

2024

## **REFeree SERVICE**

*Journal of Computational and Graphical Statistics, Journal of Econometrics*

## **TEACHING EXPERIENCE**

The University of Hong Kong

Analysis of Economic Data (UG), 2025

Big Data Economics (UG), 2025

Singapore Management University

*Teaching Assistant*

Continuous Time Financial Econometrics (Master), 2021-2024

Statistical Inference for Data Science (UG), 2023

Econometrics I (PhD), 2020-2021

## **REFERENCES**

Available Upon Request.