Qiyuan LI

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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 Tim Bollerslev, 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

2023 The MPSS (Monash-Princeton-SJTU-SMU) Conference in Econometrics

2022 SH3 Conference on Econometrics (Virtual)

Grants

2024 Faculty start-up research fund, HKU

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.

Last updated: July 2024