Qiyuan LI

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Positions

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

Education

Ph.D. in Economics, Singapore Management University, 2024
Dissertation Title: "Essays on High-Frequency Financial Econometrics"
Committee: Jia Li (Chair), Peter C. B. Phillips, Jun Yu, Tim Bollerslev

M.S. in Quantitative Economics, Capital University of Economics and Business, 2019

B.Ec. in Economics (Honors Program), Capital University of Economics and Business, 2016

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.
4. "Testing for Jumps in a Discretely Observed Price Process with Endogenous Sampling Times," with Yifan Li, Ingmar Nolte, Sandra Nolte, and Shifan Yu, ***Journal of Econometrics***, forthcoming.

Working Papers

1. "Uniform Inference for High-Frequency Data."
2. "Optimal Candlestick-Based Spot Volatility Estimation: New Tricks and Feasible Inference Procedures," with Tim Bollerslev, Jia Li, and Yifan Li.

Work in Progress

1. "Continuous-Time Volatility Regression in Large Panels," with Tim Bollerslev, Jia Li, and Congshan Zhang.

Conference and Seminar Presentations

2025 SETA at University of Macau, Annual SoFiE Conference at ESSEC Business School, World Congress of the Econometric Society at Seoul

2024 Peking University (NSD), AMES at Zhejiang University, Chinese Univerisity of Hong Kong (Shenzhen), Chinese Univerisity of Hong Kong

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

2022 SH3 Conference on Econometrics (Virtual)

Grants

2025 Early Career Scheme, №27507425, RGC (461,546 HK$)

2024 Seed Fund for Basic Research, HKU (150,000 HK$)

2024 Faculty Start-up Research Grant, HKU (150,000 HK$)

Referee Service

Econometric Theory, *Journal of Applied Econometrics*, *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: November 2025