Dr. Weiguang Liu

Email: Github:

November 7, 2025

Experiences

- Quantitative Researcher Intern, Qube Research & Technologies, Sept, 2025
- Postdoctoral Research Fellow, UCL, 2023–August, 2025
    - *Supervisor: Prof. Áureo de Paula*

Education

- Ph.D. in Econometrics, University of Cambridge, 2023
    - *Supervisor: Prof. Oliver Linton*
    - *Degree Committee: Prof. Xiaohong Chen and Prof. Alexei Onatski*
- Visiting Assistant in Research, Yale University, 2021–2023
- MPhil in Economic Research (with Distinction), University of Cambridge, 2017
- Bachelor of Science (with Distinction), Peking University, 2016

Research

- Working papers

- *"Prediction Sets and Conformal Inference with Interval Outcomes"*, with Áureo de Paula and Elie Tamer. [PDF]
- *"Normal Approximation for U-Statistics with Cross-Sectional Dependence"*. (Revise and resubmit at the *Journal of Econometrics*) [PDF]
- *"Should We Augment Large Covariance Matrix Estimation with Auxiliary Network Information?"*, with Shuyi Ge, Shaoran Li, Oliver Linton, and Wen Su. (Revise and resubmit at the *Journal of Econometrics*) [PDF]
- *"High-Dimensional Covariance Estimation with Structural Information"*.
- *"Testing the Number of Factors with Missing Observations"*, with Zhaocheng Zhang.

- Work in progress

- *"Identification of Binary Choice Models with Additive Fixed Effects and Nonlinear Index Functions"*, with Áureo de Paula and Bo Honoré.
- *"Nonlinear Beta Tests in Asset Returns"*, with Oliver Linton.
- *"Estimating Covariance Structures in Multi-Period Asset Portfolios"*, with Oliver Linton.
- *"Spectral Analysis of Sparse Covariance Estimators"*.
- *"Valid Inference for Regression Models with Many Covariates and Network Dependence"*, with Cheuk Ng.

Teaching and Activities

- Teaching assistant

- University of Cambridge
  - MPhil R301a Time Series, 2020–2021
  - MPhil E300 Econometric Methods, 2020–2021
  - MPhil E300 Econometric Methods (Best Teaching Award), 2019–2020
  - MPhil F400 Asset Pricing, 2018–2019
  - Undergraduate Paper 6 Banking and Finance, 2018–2019
  - MPhil E101 Applied Microeconomics, 2017–2018

- Conferences

- Econometric Society World Congress, Korea, 2025
- IAAE Annual Meeting, Turin, 2025
- Stochastic Dominance and Quantile-based Methods in Financial Econometrics Workshop, Cambridge, 2025
- Workshop on Recent Developments in Econometrics, CUHK, April 3, 2025
- Econometrics Seminar, University of Manchester, November 7, 2024
- INFORMS Annual Meeting, Seattle, October 2024
- UCL-CeMMAP Econometrics Research Day, UCL, September 2024
- 7th International Conference on Econometrics and Statistics, Beijing, July 19, 2024
- European Winter Meeting of the Econometric Society, Manchester, December 17–19, 2023
- Big Data Conference, University of Cambridge, May 2023
- Econometric Society World Congress, 2020

- Referee services

- *Journal of Econometrics*

Scholarships and Prizes

- Cambridge Trust, Grace & Thomas C. H. Chan Cambridge International Scholarship; Research Fund from the Faculty of Economics, University of Cambridge. Excellent Graduate Awards by the Beijing Municipal Commission of Education and Peking University; Academic Excellence Award (2013–2015); ACLI Scholarship; Robin Li Scholarship; May Fourth Scholarship; Third Prize Freshman Scholarship; 2013 Excellent Volunteer Teacher.

Skills

- Languages: Chinese (Native), English (Fluent)
- Coding: Python, Matlab, R