Yitian Li

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Citizenship: Chinese • **Current city**: Leuven, Belgium

Education

2018 – Present **Ph.D. in Econometrics**, KU Leuven Leuven, Belgium
Supervisor: Prof. Geert Dhaene.
Research keywords: nonlinear panel data models with fixed effects, incidental parameter problem, maximum likelihood estimation, GMM, bootstrap.
Dissertation: "Essays on the elimination of high-dimensional nuisance parameters".

2016 – 2018 **M.S. in Economics**, KU Leuven Leuven, Belgium
Graduated magna cum laude.
Exchanged to the University of Illinois Urbana-Champaign and studied machine learning and statistics.

2012 – 2014 **B.S. in Economics**, Peking University Beijing, China

2007 – 2011 **B.E. in Software Engineering**, Central South University Changsha, China

Experience

2016 **Quantitative researcher**, trading team, Shanghai Metals Market Shanghai, China
Collected and analyzed data from China's metal futures market.
Identified trading signals and backtested trading strategies.

2015 – 2016 **Data analyst & CEO assistant**, Hua Medicine Ltd. Shanghai, China
Analyzed drug markets. Responsibilities included collecting and assessing the market data, forecasting the sales and the market share of the company's product, etc.
Led a machine learning-based diabetes classification project.
Participated in venture capital financing.

2014 **Research assistant**, public health, Peking University Beijing, China
Studied the effects of bird flu control measures on China's poultry market in 2013 and 2014 using difference in difference. Responsibilities included data cleaning, model estimating, etc.

Research in progress

"Nonparametric bootstrap correction for incidental parameter bias in maximum likelihood and (G)MM estimation", with Geert Dhaene.

"Panel Tobit: Some analytical results on the incidental parameter bias", with Geert Dhaene.

"Panel probit: Three ways to reduce the incidental parameter bias".

"Eliminating nuisance parameters via integrated likelihood or adjusted profile score: A re-examination of some examples in Berger, Liseo, and Wolpert (1999)".

Teaching

2018 – 2023 **Teaching assistant for Econometrics**, KU Leuven Leuven, Belgium
Gave lectures on econometric analysis using Stata and R.

2018 – 2023 **Master's thesis daily supervisor**, KU Leuven Leuven, Belgium
Topics include fractionally integrated GAS model, cryptocurrencies price analysis, correlated random effects, years of life lost to COVID-19, choice patterns in Lotto, etc.

Presentations

2023 16th Meeting of the Netherlands Econometric Study Group, Rotterdam

2022 16th International Conference on Computational and Financial Econometrics, London

Projects

NumIPP: a Python module providing numeric methods for correcting the incidental parameter bias.

Notes on Python for Econometrics (in progress): a book introducing econometric analysis using Python.

Skills

Software
Python, R, MATLAB, C++, Stata, SQL, Git.

Languages
English (fluent), Chinese (native)

Updated December 2023