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 focus: 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.
	Visited the University of Illinois Urbana-Champaign.
2012 – 2014	**B.S. in Economics**, Peking University – Beijing, China
2007 – 2011	**B.E. in Software Engineering**, Central South University – Changsha, China

Work 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.

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 experience

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

2018 – 2023   **Master's thesis daily supervisor**, KU Leuven
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

Software projects

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

Skills

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

Languages
English (fluent), Chinese (native)

Updated October 2023