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, C++, Stata, SQL, Git.

Languages
English (fluent), Chinese (native)

Updated November 2023