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.
- Dissertation: "Essays on the elimination of high-dimensional nuisance parameters".

2016 – 2018 **M.S. in Economics**, KU Leuven — Leuven, Belgium
- Graduated magna cum laude.

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

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

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 included cryptocurrency price analysis using Realized GARCH and Generalized Autoregressive Score, etc.

Presentations

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

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

Industry Experience

2016 **Quantitative researcher (Intern)**, Shanghai Metals Market Shanghai, China

2015 – 2016 **Data analyst**, Hua Medicine Ltd. Shanghai, China

Software projects

NumIPP: a Python module providing numeric methods for correcting the incidental parameter bias in nonlinear panel models with fixed effects.

Skills

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

Languages
English (fluent), Chinese (native)

Updated March 2024