

# Yiyao Luo

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## Education

Ph.D. in Economics, University of North Carolina at Chapel Hill (UNC) Expected 2023  
Committee: Peter Reinhard Hansen (Advisor), Eric Gyhsels,  
Jonathan Hill, Andrii Babii, Ilya Archakov  
Fields: Financial Econometrics, Econometrics

A.M. in Statistics, Washington University in St. Louis 2017  
B.S. in Mathematics, Xiamen University, China 2015  
B.S. in Economics, Xiamen University, China

## Skills

Python, Julia, R, Matlab, STATA

## Research

### Job Market Paper

"Robust Estimation of Realized Correlation"

### Working Paper

"A New Method for Generating Random Correlation Matrices" (with Ilya Archakov and Peter Reinhard Hansen), *submitted to Journal of the American Statistical Association*

"On Modeling Dynamic Correlations: A Score-Driven Model" (with Peter Reinhard Hansen)

## Professional Experience

Fall 2018, Spring 2019	Research Assistant for Yunzhi Hu Kenan-Flagler Business School, UNC
2016 - 2017	Research Assistant for Jose Figueroa-Lopez Department of Mathematics, Washington University in St. Louis
Summer 2014	Intern Data Analyst at Research Institute of Industrial Securities Shanghai, China

## Teaching Experience

## **Instructor**

Summer 2021      Introduction to Statistics and Econometrics

## **Teaching Assistant**

2022	Introduction to Statistics and Econometrics
Fall 2021	Introduction to Entrepreneurs
Fall 2020	Introductory Economics
Fall 2019	Econometrics I (Graduate)
Spring 2019, 2020	Econometrics II (Graduate)
Fall 2018	Quantitative Methods (Graduate)

## **Presentations**

2019-2022	Financial Econometrics Workshop, UNC
2019-2022	Financial Econometrics Lunch Group Seminar Series, Duke University

## **Honors, Awards, and Fellowships**

Spring 2022	William R. Parke Graduate Student Award, UNC Department of Economics
Spring 2021	Georges Lurcy Fellowship in Economics, UNC Graduate School
2018-2020	Buono Family Fund for Excellence in Economics, UNC Department of Economics
2013	Contemporary Undergraduate Mathematical Contest in Modeling, First Prize
2012, 2013	Academic Scholarships, Xiamen University

## **References**

### **Peter Reinhard Hansen**

Henry A. Latan Distinguished Professor in  
Economics  
UNC Chapel Hill  
reinhardhansen@gmail.com

### **Eric Ghysels**

Edward M. Bernstein Distinguished Professor  
of Economics and Professor of Finance  
UNC Chapel Hill  
eghysels@gmail.com

### **Andrii Babii**

Assistant Professor of Economics  
UNC Chapel Hill  
andrii@email.unc.edu