

Yiyao Luo

Visiting Assistant Professor, University of Mississippi
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Department of Economics, 219 Odom Hall, University, MS 38677

Professional Experience

Department of Economics, University of Mississippi <i>Visiting Assistant Professor</i>	Present <i>University, MS</i>
Kenan-Flagler Business School, University of North Carolina at Chapel Hill 2019 <i>Research Assistant for Prof. Yunzhi Hu</i>	Fall 2018-Spring <i>Chapel Hill, NC</i>
Research Institute of Industrial Securities <i>Intern Data Analyst</i>	Summer 2014 <i>Shanghai, China</i>

Education

Ph.D. in Economics, University of North Carolina at Chapel Hill	2023
<u>Committee</u> : Peter Reinhard Hansen (Advisor), Eric Gyhsels, Jonathan Hill, Andrii Babii, Ilya Archakov	
<u>Fields</u> : 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: New Insight about Intraday Fluctuations in Market Betas" (with Peter Reinhard Hansen)

Working Paper

"A New Method for Generating Random Correlation Matrices" (with Ilya Archakov and Peter Reinhard Hansen, conditionally accepted by The Econometrics Journal)

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

Teaching Experience

University of Mississippi

Business Statistics	Fall 2023
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University of North Carolina at Chapel Hill

Undergraduate:

Introduction to Statistics and Econometrics (Instructor)	Summer 2021
Introduction to Statistics and Econometrics	2022
Introduction to Entrepreneurs	Fall 2021
Introductory Economics	Fall 2020

Graduate:

Econometrics I	Fall 2019
Econometrics II	Spring 2019, 2020
Quantitative Methods	Fall 2018

Presentations

The Fifteenth Annual Society for Financial Econometrics Conference, Pre-Conference	June 2023
<i>Sungkyunkwan University</i>	<i>Seoul, South Korea</i>
Financial Econometrics Workshop	2019-2022
<i>University of North Carolina at Chapel Hill</i>	<i>Chapel Hill, NC</i>
Financial Econometrics Lunch Group Seminar Series	2019-2022
<i>Duke University</i>	<i>Durham, NC</i>

Honors, Awards, and Fellowships

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

References

Peter Reinhard Hansen

Henry A. Latan Distinguished Professor in Economics
University of North Carolina at Chapel Hill
reinhardhansen@gmail.com

Eric Ghysels

Edward M. Bernstein Distinguished Professor of Economics and Professor of Finance
University of North Carolina at Chapel Hill
eghysels@gmail.com

Andrii Babii

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