Yan Liu

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Research Interests

Mathematical Statistics	(1) Asymptotic difference of the evaluation between i.i.d. and dependent variables (2) Sufficient conditions for CLT (3) Generalized CLT (4) Asymptotic expansion of statistics
Time Series Analysis	(1) Analysis on the linear process with infinity variance (2) Robust methods on the time series analysis (3) Estimation of the tail index of the innovation process (4) Time series analysis under non-regular case
Financial Engineering	(1) Theory of Optimal portfolio (2) Optimal portfolio under the multi-period model

Education

2013 —	**Ph.D., Mathematical Statistics, Waseda University, Tokyo**
2011 — 2013	Master of Science, Mathematical Statistics, Waseda University, Tokyo Thesis: Nonparametric Methods in Time Series Analysis Supervisor: Dr. Masanobu Taniguchi
2008 — 2011	Bachelor of Science, Applied Mathematics, Waseda University, Tokyo

Languages

Chinese	Mother tongue
Japanese	**Bilingual**
English	**Fluent**
French	Some knowledge
Italian	Some knowledge

Grants and Fellowships

2012 —	Member of the Mathematical Society of Japan
2013 — 2014	Member of Early Bird Program, "On the properties of tail index estimators by self-nomrlazed method", ¥700,000

Publications

2013	Liu, "Asymptotic Moments of Symmetric Self-normalized Sums"

Presentations

March 2013	**Liu** and Taniguchi, "Hypothesis Testing for Vector Stable Processes", the Mathematical Society of Japan, Kyoto University
May 2013	**Liu**, "Asymptotic Moments of Symmetric Self-normalized Sums", Project Research Seminar on Financial and Pension Mathematics, Waseda University

Current Employment and Teaching Experience

2011 —	**Teaching Assistant as a Mathematics Tutor in school of FSE, Waseda**
2012 —	**Teaching Assistant as a Statistics Tutor in school of ILS, Waseda**
2010 —	**Teaching Assistant as a English Tutor in school of CSE, Waseda**

Manuscripts in Progress

1 Akashi, Liu and Taniguchi, "An Empirical Likelihood Approach for Symmetric α-stable Processes"