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**Personal Information:**

Date of birth: June 17, 1996  
Sex: Female  
Citizenship: Chinese

**Undergraduate Studies:**

B.A., Economics, School of Economics, Shandong University, 2017.

**Masters Level Work:**

M.S., Statistics, School of Statistics, Renmin University of China, 2020.

**Graduate Studies:**

Singapore Management University, 2020 to present  
Thesis Title: Essays on High-Frequency Financial Econometrics  
Expected Completion Date: June 2025

**Thesis Committee and References:**

**Jia Li (Chair)**

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**Teaching and Research Fields:**

Primary fields: Econometrics Theory  
Secondary fields: Financial Econometrics

### **Teaching Experience:**

#### *Teaching Assistant:*

ECON623 Econometrics II (PhD), SMU, 2022-2025  
ECON746 High Frequency Econometrics (PhD), SMU, 2024-2025  
ECON6006 Financial Econometrics (Master), SMU, 2022-2024  
ECON6001 Time Series Econometrics (Master), SMU, 2023-2025  
ECON107 Introduction to Econometrics (Undergraduate), SMU, 2024-2025  
COR-STA1202 Introductory Statistics (Undergraduate), SMU, 2021-2022  
COR-STA1203 Introduction to Statistical Theory (Undergraduate), SMU, 2024-2025

### **Research Experience:**

Research Assistant for Prof. Jia Li, Singapore Management University, 2021-2025

### **Conference and Seminar Presentations:**

SH3 Conference on Econometrics, 2023  
Econometric Research Workshop, Singapore Management University, 2022-2025

### **Honors, Scholarships, and Fellowships:**

#### *Awards:*

Presidential Doctoral Fellowship, Singapore Management University, 2023

#### *Scholarships:*

PhD Full Scholarship, Singapore Management University, 2020-2024  
The 1<sup>st</sup> Class Academic Scholarship, Renmin University of China, 2017-2020

### **Publications:**

["Optimal Inference for Spot Regressions"](#) (with Tim Bollerslev and Jia Li) *American Economic Review*, 114(3), 2024, 678-708

### **Research Papers:**

#### **"Conformal Prediction for High-Frequency Event Studies"** (Job Market Paper)

*Abstract: We propose using a conformal predictive analysis for high-frequency event studies. Unlike existing literature, we recast the inference problem of cumulative abnormal return (CAR) as a counterfactual prediction problem for cumulative return. The general continuous-time model for spot regression can be approximated by a linear regression model with independent and stable-distributed random variables under the fixed- $k$  asymptotic setting, thereby establishing the asymptotic validity of the conformal prediction interval. Extending the theory to incorporate a counterfactual model with many control units, the proposed prediction interval remains valid when using the synthetic control estimator. An intraday event study of AMD's conference session illustrates the empirical application.*

#### **"Robust Inference for Spot Regressions"** (with Tim Bollerslev, Jia Li and Ulrich Müller)

**"A Robust test for the Tracking Performance of Leveraged ETFs"** (with Tim Bollerslev, Jia Li and Ulrich Müller)

### **Computer Skills:**

MATLAB, R

### **Languages:**

English (fluent), Mandarin (native)