

Liyu Dou

Contact Information

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Current Positions

Assistant Professor of Economics, *Singapore Management University*, July 2023–present

Education and Former Positions

Assistant Professor in Economics, *The Chinese University of Hong Kong, Shenzhen*, Aug. 2019–June 2025 (on unpaid leave from July 2023 to June 2025)

Ph.D. Economics, *Princeton University*, Sep. 2013–Sep. 2019

Thesis committee: Ulrich Müller (Chair), Michal Kolesár, Mark Watson

Research Associate, *Nanyang Technological University*, Aug. 2012–July 2013

M.Sc. Econometrics and Mathematical Economics with Distinction, *LSE*, Sep. 2011–July 2012

B.Sc. Mathematics and Economics, *Nanyang Technological University*, 1st Class Honours, Aug. 2007–July 2011

Teaching and Research Fields

Primary Fields	Econometric Theory, Time Series Econometrics
Secondary Fields	Applied Econometrics

Working Papers

Max-Share Misidentification. (Joint with Paul Ho and Thomas A. Lubik.)

Quantifying Delay Propagation in Airline Networks. (Joint with Jakub Kastl and John Lazarev.)

Forthcoming and Published Papers

Optimal HAR Inference. *Quantitative Economics*, 15 (2024), 1107-1149.

Generalized Local-to-Unity Models. *Econometrica*, 89 (2021), 1825-1854. (Joint with Ulrich Müller.)

Catalyst of Business Cycle Synchronizations in East Asia. *The Singapore Economic Review*, 62 (2017), 703-719. (Joint with Hui-Ying Sng and Pradumna B. Rana.)

Trial and Error in Influential Social Networks. In *Proceedings of the 19th ACM SIGKDD Conference on Knowledge, Discovery, and Data Mining (KDD)*, ed. by Inderjit S. Dhillon et al., ACM (2013), 1016-1024. (Joint with Ning Chen, Xiaohui Bei, Xiangru Huang and Ruixin Qiang.)

Selected Work in Progress

An Improved Inference for IV Regressions. (Joint with Pengjin Min, Wenjie Wang and Yichong Zhang.)

Low-Frequency Testing of Weakly Identified Long Memory Models. (Tentative title, joint with Jun Yu.)

Presentations (*denotes scheduled ones)

2025	19th International Symposium on Econometric Theory and Applications" (SETA 2025, Macau), Monash-Princeton-SJTU-SMU Econometrics Conference 2025 (Melbourne)*, Econometric Society World Congress 2025 (Seoul)*
2024	SCE 30th International Conference on Computing in Economics and Finance (CEF 2024, Singapore), Monash-Princeton-SJTU-SMU Econometrics Conference 2024 (Shanghai), 2024 SMU-XMU Econometrics Conference (Singapore)
2023	Nanyang Technological University, Singapore Management University, Indiana University Bloomington (Virtual)
2021	Shanghai University of Finance and Economics (School of Economics, School of Statistics and Management), Singapore Management University (Virtual), 2021 China Meeting of the Econometric Society (Virtual), Nanyang Technological University (Virtual)
2020	Nanyang Econometrics Conference
2019	The Chinese University of Hong Kong (Shenzhen), The Chinese University of Hong Kong (Shatin), Simon Fraser University, Econometric Society North American Summer Meeting (Seattle, WA), NBER-NSF Time Series Conference (Hong Kong), Nanyang Technological University, Jinan University (IESR), University of Maryland, University of Connecticut, Shanghai University of Finance and Economics
2018	Princeton University

Other Writings/Publications

How TikTok "Locks In" Its Users with Reference to What Happened in the Homeland Version of the Douyin Application. Issue No.1, *Antitrust Report*, 3-23 (LexisNexis, November 2023). (Joint with Yang Yang, Zi'Ang Li, Zhigen Zhao, Sabrina (Zi Tong) Peng, Changyu Li and Yinqi Wang.)

Implications of First Below-Threshold Merger Reviews in China and Thinking Competition Policies on Hostile Mergers Combined with Real-World Statistics, Issue No.2, *Antitrust Report*, 1-7 (LexisNexis, August 2024). (Joint with Ronny Qian and Chongwu Xia.)

Economic Justification for Stricter Oversight of Below-Threshold/Non-Reportable Merger Reviews in the Pharmaceutical Sector: Insights from the Chinese Precedent, Issue No.2, *Antitrust Report*, 43-49 (LexisNexis, April 2025). (Joint with Runsheng Xu, Chongwu Xia, Yang Yang, Julian Hua and Yinqi Wang.)

Quasi-property rights against data misappropriation. (Joint with Tat-How Teh, Yang Yang, and Yunyun Diao.)

The Impact of the Cybersecurity Law on Venture Capital Investment in China. (Joint with Jingting Liu and Ulrike Sengtschmid.)

Teaching Experience

Fall 2024, 2025	Introduction to Econometrics, Singapore Management University
Spring 2024, 2025	Ph.D. Econometrics II, Singapore Management University
Spring 2022, 2023	Machine Learning in Finance, CUHK-Shenzhen
Spring 2020, 2021, 2022, 2023	Ph.D. Econometrics II, CUHK-Shenzhen
Spring 2020, 2021	Basic Statistics, CUHK-Shenzhen
Summer 2016, 2017, 2018	Preceptor for graduate math camp, Princeton University
Fall 2015, 2016, 2017	Preceptor for graduate econometric theory I, Princeton University
Fall 2012, Spring 2013	Various undergraduate economics courses (tutor), Nanyang Technological University

Prizes and Awards

2022–2024	PI, NSFC Young Scholar Research Grant #72103176 “Robust Modelling and Inference for Strongly Autocorrelated Time Series: Theory and Applications” (Award amount: RMB 300,000)
2022–2026	Co-PI, NSFC Key Research Grant #72133005 “Machine Learning Methods for High-Dimensional Econometric Models and Their Applications in Economics” (PI: Chunrong Ai, Award amount: RMB 2,599,000)
2023–2026	Co-PI, NSFC-RGC Research Grant #T2261160400 “Machine Learning in Decision Rule Design” (PI: Chunrong Ai, Award amount: RMB 1,285,000)
2021–2023	Presidential Young Fellow, <i>CUHK-Shenzhen</i>
2020–2022	University Development Fund, <i>CUHK-Shenzhen</i>
2013–2019	Graduate Fellowship, <i>Princeton University</i>
2012	Ely Devons Prize, <i>LSE</i>
2012	Institute of New Economic Thinking Scholarship, <i>Copenhagen</i>
2011	Lee Kuan Yew Gold Medal, <i>Nanyang Technological University</i>

Professional Activities

Journal referee for	<i>Econometric Reviews, Econometric Theory, Economic Modelling, Economics Letters, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Journal of the American Statistical Association, Physica A: Statistical Mechanics and its Applications, Quantitative Economics, Review of Economics and Statistics</i>
Grant reviewer for	National Natural Science Foundation of China, 2022-2024
Co-Chair for	Transdisciplinary Econometrics & Data Science Seminars (TEDS)
Local organizing committee for	Asian Meeting of the Econometric Society in China 2022
Scientific committee for	International Association of Applied Econometrics Conference 2024 China
ASC interviewer for	Princeton Singapore Alumni Schools Committee
GRADFUTURES mentor for	Princeton Graduate School

June, 2025