DOU Liyu

School of Economics
Singapore Management University (SMU)
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Education
PhD, Princeton University, United States of America, 2019
Master of Science, The London School of Economics & Political Science, University of London, Great Britain, 2012
Bachelor of Science, Nanyang Technological University, Singapore, 2011

Academic Appointments
Assistant Professor of Economics, School of Economics, SMU, Jul 2023 - Present
Assistant Professor in Economics, The Chinese University of Hong Kong, Shenzhen, China, Aug 2019 - Jun 2025
Research Associate, Nanyang Technological University, Singapore, Aug 2012 - Jul 2013

RESEARCH

Publications
Journal Articles [Refereed]
Optimal HAR inference, by DOU, Liyu. (2024). *Quantitative Economics, 15* (4), 1107-1149. http://doi.org/10.3982/QE1762 (Published)
Generalized Local-to-Unity Models, by DOU, Liyu; MÜLLER, Ulrich K. . (2021). *Econometrica, 89* (4), 1825-1854. https://doi.org/10.3982/ECTA17944 (Published)
Catalyst of business cycle synchronization in East Asia, by SNG, Hui-Ying.; DOU, Liyu.; RANA, Pradumna Bickram.. (2016). *Singapore Economic Review, 62* (3), 703-719. https://doi.org/10.1142/ S0217590818400064 (Published)
Conference Proceedings
Trial and error in influential social networks, by BEI, Xiaohui; CHEN, Ning; DOU, Liyu; HUANG, Xiangru; QIANG, Ruixin. (2013). *Proceedings of the 19th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining, Chicago, USA, 2013 August 11-14,* (pp. 1016-1024) New York: ACM. https://doi.org/10.1145/2487575.2487669 (Published)

Working Papers
Max-share misidentification, by DOU, Liyu; HO, Paul; LUBIK, Thomas. (2025). Singapore: SMU Economics & Statistics Working Paper Series, No 9-2025. (Submitted)
Quantifying delay propagation in airline networks, by DOU, Liyu; KASTL, Jakub; LAZAREV, John. (2024). Singapore: SMU Economics & Statistics Working Paper Series, No 9-2024.

Research Grants
Other Institutions
Social Network and Investor Expectations, NSFC General Program, National Natural Science Foundation

of China SUI Pengfei, Co-PI (Project Level): DOU Liyu, 2025, CNY420,000
Machine Learning in Decision Rule Design, NSFC-RGC Research Grant, National Natural Science Foundation of China AI Chunrong, Co-PI (Project Level): DOU Liyu, 2022, CNY1,285,000
Robust Modelling and Inference for Strongly Autocorrelated Time Series: Theory and Applications, NSFC Young Scholar Research Grant, National Natural Science Foundation of China , PI (Programme Level): DOU Liyu, 2021, CNY300,000
Machine Learning Methods for High- Dimensional Econometric Models and Their Applications in Economics, NSFC Key Research Grant, National Natural Science Foundation of China AI Chunrong, Co-PI (Project Level): DOU Liyu, LINTON Oliver, 2021, CNY2,599,000

Work in Progress
DOU Liyu, Yichong ZHANG, MIN, PENGJIN, WANG Wenjie, An Improved Inference for IV Regressions, 2025
DOU Liyu, CHEN Dachuan, YU, XINGHAO, Estimating high-dimensional weak factor models with high-frequency data, 2025
DOU Liyu, LI Wenze, CAO Shengmao, LI Ming, WANG Wenjie, Firm-Level Network Effects of US-China Trade Shocks, 2025

TEACHING

Courses Taught
Singapore Management University
Undergraduate Programmes :
Introduction to Econometrics
Postgraduate Professional Programmes :
Econometrics II
Other Institutions
Basic Statistics, Undergraduate, The Chinese University of Hong Kong, Shenzhen
Econometrics II, PhD, The Chinese University of Hong Kong, Shenzhen
Machine Learning in Finance, Masters, The Chinese University of Hong Kong, Shenzhen

OTHER ACADEMIC AND PROFESSIONAL ACTIVITIES

Media Contributions and Citations
Masterclass for Master of Data Science in Economics (MDSE)---Network Analysis in Economic Data Science: A Brief Introduction, Rednote (Xiaohongshu) and Tencent Videos , 16 Oct 2025

UNIVERSITY SERVICE

Singapore Management University
Attendee Meeting, Commencement 2025 - POSTGRADUATE Combined Ceremony, Jul 2025
Committee Member, Selection Panel for Adjunct Lecturer Interviews (Introduction to Econometrics), Apr 2025 - May 2025
Committee Chair, SOE Research Workshop Committee, Aug 2024 - Present
Faculty interviewer, Undergraduate Admissions Interview, Apr 2024 - Apr 2025
Attendee Meeting, 67th Economic Society of Singapore Annual Dinner, Sep 2023
Committee Member, Faculty Recruitment Committee (Econometrics, AI), Sep 2023 - May 2025
Attendee Meeting, SOE faculty representative in SMU Academic Year Opening Ceremony 2023, Aug 2023
Coordinator, SMU Econometrics Workshop, Aug 2023 - Present

Committee Member, SOE Research Workshop Committee, Jul 2023 - Aug 2024

Other Institutions

Committee Member, ECON Undergraduate Committee, The Chinese University of Hong Kong, Shenzhen, Sep 2022 - Jun 2023
College Coordinator for SME in Diligentia College, The Chinese University of Hong Kong, Shenzhen, Aug 2022 - Jun 2023
Committee Chair, ECON Research Associate Committee, The Chinese University of Hong Kong, Shenzhen, Jul 2020 - Jun 2023
Student Recruiter, The Chinese University of Hong Kong, Shenzhen, Sep 2019 - Jun 2023
Committee Member, ECON Junior Faculty Recruitment Committee, The Chinese University of Hong Kong, Shenzhen, Sep 2019 - Jun 2023

EXTERNAL SERVICE – PROFESSIONAL

Judge, Princeton Research Day 2024, Princeton University, 2024 - Present
Committee Member, 2024 IAAE Conference Scientific Committee, International Association of Applied Econometrics, 2024
Princeton ASC committee interviewer, Princeton Alumni Schools Committee, Princeton University, 2024 - Present
Mentor, Princeton GradFUTURES Mentor Program, Princeton University, 2023 - Present
Workshop Organizer, Transdisciplinary Econometrics & Data Sicence Seminar Series (TEDS), 2022 - Present
Reviewer Grant Proposal, National Natural Science Foundation of China, 2022 - Present
Committee Member, Local Organizing Committee for Asian Meeting of the Econometric Society in China 2022, Econometric Society, 2022