Daniel P. A. Preve

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Personal Data

Citizenship *Swedish.*

Languages *English (advanced), German (beginner), Swedish (native).*

Marital Status *Married with three children.*

Erdős Number 4.

Education

May 2008 **Doctor of Philosophy, Statistics**, *Uppsala University*, Sweden.
Thesis title: *Essays on Time Series Analysis: With Applications to Financial Econometrics*.
Supervisor: Rolf Larsson

Oct 2006 **Licentiate of Philosophy, Statistics**, *Uppsala University*, Sweden.

Mar 2003 **Master of Social Science, Statistics**, *Uppsala University*, Sweden.

Academic Positions

Sep 2019–Present **Associate Professor of Economics (Education)**, *School of Economics, Singapore Management University*, Singapore.

Aug 2012–Aug 2019 **Assistant Professor**, *Department of Economics & Finance, City University of Hong Kong*, Hong Kong.

May 2010–Jul 2012 **Senior Lecturer**, *Department of Statistics, Uppsala University*, Sweden.

Jun 2008–Feb 2010 **Postdoctoral Research Fellow**, *School of Economics, Singapore Management University*, Singapore.

Visiting Positions

Aug 2017 **Visiting Researcher**, *Helsinki Center of Economic Research (HECER)*, Finland.

Feb 2016 **Visiting Researcher**, *Helsinki Center of Economic Research (HECER)*, Finland.

Sep 2011 **Visiting Researcher**, *Department of Economics, Pontifical Catholic University of Rio de Janeiro*, Brazil.

Jun 2011 **Visiting Researcher**, *Centre for Financial Econometrics (CoFiE), Singapore Management University*, Singapore.

Feb 2007–May 2008 **Visiting Researcher**, *School of Economics, Singapore Management University*, Singapore.

Research Interests

Econometric Theory, Financial Econometrics, Empirical Finance, Statistics, Data Science.

Publications

Journals

2026 Clements, Adam and Daniel Preve (forthcoming). *Modeling and Forecasting Intraday Spot Volatility*. **International Journal of Forecasting**.

2023 Meitz, Mika, Daniel Preve, and Pentti Saikkonen (2023). *A Mixture Autoregressive Model Based on Student's t-distribution*. **Communications in Statistics – Theory and Methods** 52(2): 499–515.

2021 Clements, Adam and Daniel Preve (2021). *A Practical Guide to Harnessing the HAR Volatility Model*. **Journal of Banking & Finance** 133.

2019 Eriksson, Anders, Daniel Preve, and Jun Yu (2019). *Forecasting Realized Volatility Using a Nonnegative Semiparametric Model*. **Journal of Risk and Financial Management** 12(3), 139.

2016 Liu, Xijia and Daniel Preve (2016). *Measure of Location-Based Estimators in Simple Linear Regression*. **Journal of Statistical Computation and Simulation** 86(9): 1771–1784.

2015 Preve, Daniel (2015). *Linear Programming-Based Estimators in Nonnegative Autoregression*. **Journal of Banking & Finance** 61(2): 225–234.

2013 Preve, Daniel and Yiu-Kuen Tse (2013). *Estimation of Time-Varying Adjusted Probability of Informed Trading and Probability of Symmetric Order-Flow Shock*. **Journal of Applied Econometrics** 28(7): 1138–1152.

2012 Mariano, S. Roberto and Daniel Preve (2012). *Statistical Tests for Multiple Forecast Comparison*. **Journal of Econometrics** 169(1): 123–130.

2011 Preve, Daniel and Marcelo C. Medeiros (2011). *Linear Programming-Based Estimators in Simple Linear Regression*. **Journal of Econometrics** 165(1): 128–136.

Books

2026 Tay, Anthony, Daniel Preve, and Ismail Baydur (forthcoming). *Mathematics and Programming for the Quantitative Economist. Vol.1: Fundamentals*. **World Scientific**.

Other

2009 PhD thesis summary, published in the members' journal of the Swedish Statistical Society: Preve, Daniel (2009). *Estimation och Test i Tidsserier*. **Qvintensen** (2): 8.

2008 PhD thesis: Preve, Daniel (2008). *Essays on Time Series Analysis - With Applications to Financial Econometrics*. Uppsala University.

2006 Licentiate thesis: Preve, Daniel (2006). *Estimation for a Class of Constrained ARMA Processes*. Uppsala University.

Working Papers & Work in Progress

Harvesting the HAR-X Volatility Model (with Adam Clements, and Clarence Tee). **SSRN Working Paper 4733597**. Recognition: Listed in SSRN's Top Ten downloads for several months across multiple eJournals.

What Makes Local Currency Bonds Riskier in the Long Run? (with Pasquale Della Corte, Can Gao, and Giorgio Valente). Recipient of the 2025 BME Award for Best Paper on Fixed Income Markets (AEFIN 32nd Finance Forum). Listed in SSRN's Top Ten downloads for several weeks across multiple eJournals. Presentations: 11th Annual Workshop of the Asian Research Network, 2018, Bank of England, 2018, Fulcrum Asset Management, 2018, Workshop on Bayesian Methods in Finance, 2018, Asset Pricing Conference by Long-Term Investors@UniTo, 2021, ABFER 9th Annual Conference, 2022, AEFIN 32nd Finance Forum, 2025, 2025 FIRN Asset Management Meeting.

Predictive Systems and the Long-Horizon Predictive Variance of Returns (with Pasquale Della Corte and Giorgio Valente).

What do Yield Spreads Tell us About the Predictability of Bond Risk Premia? (with Giorgio Valente). Presentations: Society for Financial Econometrics (SoFiE) 10th Annual Conference, 2017, The 15th HKIMR Summer Workshop, 2017, Bank of Korea, 2017, Bank of England, 2017.

Instrument-Free Inference for Constrained Endogenous Regressions (with Marcelo C. Medeiros).

Simple, Parametric and Non-Parametric, Model Misspecification Robust Tests for Unit Root (with Rolf Larsson).

Model Misspecification Robust Estimators for GAR, MAR and PAR Models of Order One (with Xingdi Tian).

Simple Robust Tests for Multiple Forecast Comparison (with Roberto S. Mariano and Marcelo C. Medeiros).

Permanent Working Papers

StMAR Toolbox: A MATLAB Toolbox for Student's t Mixture Autoregressive Models (with Mika Meitz and Pentti Saikkonen). **SSRN Working Paper 3237368**.

Grants & Awards

Research Grants

2025 ***Singapore Management University***, Co-PI: "Long-Term Equilibrium Forecasting Models for Housing Prices in Singapore" MOE Tier 1 Grant 24-SOE-SMU-043, SGD 149,150.

2022 ***Singapore Management University***, PI: "Harvesting the HAR-X Volatility Model" MOE Tier 1 Grant 22-SOE-SMU-022, SGD 17,457.50.

2015 ***City University of Hong Kong***, PI: "A Present-Value Approach for the Predictability of Bond Excess Returns" CityU Start-Up Grant 7200446, HKD 294,571.

2014 ***The Research Grants Council (RGC) of Hong Kong***, PI: "Simple, Parametric and Non-Parametric, Model Misspecification Robust Tests for Unit Root" GRF Grant 9042144, HKD 167,789.

2013 ***The Research Grants Council (RGC) of Hong Kong***, PI: "Linear Programming-Based Estimation & Inference" ECS Grant 9042007, HKD 136,500.

2011 ***The Swedish Foundation for International Cooperation in Research and Higher Education (STINT)***, PI: Initiation Grant IB 2011-4504, SEK 48,230.

2006 ***Jan Wallander and Tom Hedelius Research Foundation***, CO-I: "Nonnegative ARMA(p,q) Processes in Financial Markets" Grant P 2006-0166:1, SEK 1,160,000.

Awards

2025 **Open Contract Appointment**, Singapore Management University. Awarded to top-performing contract faculty based on teaching, research, and service excellence.

2006 **Anna-Maria Lundins Foundation** (PhD student travel scholarship).

2005 **Anna-Maria Lundins Foundation** (PhD student travel scholarship).

1995 **Gålö Foundation** (study scholarship).

1994 **Gålö Foundation** (study scholarship).

Professional Activities

Member of *The Econometric Society* and *The Society for Financial Econometrics* (SoFiE).

Affiliations

Jun 2015–Present Research Affiliate and Founding Executive Committee Member of the Global Research Unit (GRU), City University of Hong Kong.

Jun 2013–Jun 2015 Research Affiliate to the Research Centre for International Economics (RCIE), City University of Hong Kong.

Mar 2010–Jun 2014 Research Affiliate to the Centre for Financial Econometrics (CoFiE), Singapore Management University.

Editorial Services

2015–Present Editorial Board, *Annals of Financial Economics*.

2015–2021 Editorial Board, *Journal of Risk and Financial Management*.

Conference Organization

2018 Local organizer (with Guanhao Feng, Geoffrey Tso, Inez Zwetsloot, Catherine Liu, and Zhen Pang), *2nd International Conference on Econometrics and Statistics*.

2017 Session organizer, *1st International Conference on Econometrics and Statistics*.

2016 Local organizer (with Giorgio Valente and Yingying Li), *Ninth Annual SoFiE Conference* (144 participants).

Reviewer

Journal Reviewer

Colombian Journal of Statistics, Econometric Reviews, Econometric Theory, Economic Inquiry, International Review of Finance, Journal of Applied Econometrics, Journal of Banking & Finance, Journal of Econometrics, Journal of Financial Econometrics, Mathematics & Computers in Simulation, Pacific Economic Review, Pacific-Basin Finance Journal, Studies in Nonlinear Dynamics & Econometrics.

Book Reviewer

Springer Asia.

Extramural Engagement

2021 External expert for a Senior Lecturer in Statistics position, with strong emphasis on modern data analysis and computational statistics, at Stockholm University.

Administrative Positions

Aug 2025–Present Founding Programme Director, Master of Data Science in Economics (MDSE). School of Economics, Singapore Management University.

July 2023–Present Programme Coordinator, Data Science and Analytics (DSA) Second Major. School of Economics, Singapore Management University.

Administrative Assignments

May 2025–Present Chair, Term Track Faculty: Search Committee 5 (Data Science). Singapore Management University.

Nov 2024–Feb 2025 Member, Workgroup for Data Science/Analytics/Intelligence. Singapore Management University.

Jul 2024–Jan 2025 Chair, School Evaluation Committee (SEC). School of Economics, Singapore Management University.

Jun 2024–Dec 2024 Chair, Server Workgroup. School of Economics, Singapore Management University.

Apr 2024–Present Lead Designer, Master of Data Science in Economics (MDSE) programme. School of Economics, Singapore Management University.

May 2022–Present Advisor, Data Science and Analytics (DSA) Society. School of Economics, Singapore Management University.

Apr 2022–May 2022 Chair, School Evaluation Committee (SEC). School of Economics, Singapore Management University.

Aug 2020–Present Member, Admissions and Outreach committee. School of Economics, Singapore Management University.

Sep 2019–Present Member, Data Science and Analytics committee. Chair of the committee since Jul 2020. School of Economics, Singapore Management University.

Sep 2019–May 2023 Member, MSE/MSFE committee. School of Economics, Singapore Management University.

Aug 2017–Aug 2019 Member, committee for the Master of Science in Applied Economics (MSAE) program. Department of Economics & Finance, City University of Hong Kong.

Oct 2017–Aug 2018 Member, committee for the Master of Science in Professional Accounting and Corporate Governance (MScPACG) program. Department of Economics & Finance, City University of Hong Kong.

Nov 2014–Aug 2015 Member, bid committee for the 2016 Ninth Annual SoFiE Conference. Department of Economics & Finance, City University of Hong Kong.

Jan 2014–Sep 2014 Member, Committee for Strategy and Niches. Department of Economics & Finance, City University of Hong Kong.

Aug 2013–Aug 2015 Chair, Seminar Series in Economics. Department of Economics & Finance, City University of Hong Kong.

Jan 2013 Interviewer, 2013 AEA Annual Meeting, San Diego, CA. Department of Economics & Finance, City University of Hong Kong.

Fall 2012–Spring 2013 Member, Recruiting Committee. Department of Economics & Finance, City University of Hong Kong.

Aug 2010–Aug 2012 Chair, Seminar Series in Statistics. Department of Statistics, Uppsala University.

Presentations

Conference Presentations

2018 2nd International Conference on Econometrics and Statistics (EcoSta 2018), City University of Hong Kong, Hong Kong.

2015 Second International Workshop in Financial Econometrics, Pontifical Catholic University of Rio de Janeiro (PUC-Rio) and CREATES, Salvador.

2015 Financial Econometrics: Challenges and Directions for Future Research, Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Rio de Janeiro.

2014 1st Conference on Recent Developments in Financial Econometrics and Applications, Deakin University, Geelong.

2014 Asian Meeting of the Econometric Society, Academia Sinica, Taipei.

2013 Society for Financial Econometrics (SoFiE) 6th Annual Conference, Singapore Management University, Singapore.

2011 SMU-ESSEC Symposium on Empirical Finance & Financial Econometrics, Singapore Management University, Singapore.

2010 Computational and Financial Econometrics (CFE), University of London, London.

2009 Singapore Econometrics Study Group Meeting (SESG), Singapore Management University, Singapore.

2009 Society for Financial Econometrics (SoFiE) 2nd Annual Conference, University of Geneva, Geneva.

2008 Far Eastern and South Asian Meeting of the Econometric Society (FEMES), Singapore Management University, Singapore.

2008 Conference in Honor of Peter C. B. Phillips, Singapore Management University, Singapore.

2008 International Symposium on Econometric Theory and Applications (SETA), Seoul National University, Seoul.

2006 Far Eastern Meeting of the Econometric Society (FEMES), Tsinghua University, Beijing.

Invited Seminar Presentations

2018 Department of Economics, Hong Kong Baptist University (HKBU), Hong Kong.

2016 School of Economics, The University of Queensland (UQ), Australia.

2016 Helsinki Center of Economic Research (HECER), Finland.

2012 School of Economics, The University of Sydney (USyd), Australia.

2012 Department of Economics and Finance, City University of Hong Kong (CityU), Hong Kong.

2011 Department of Economics, National University of Singapore (NUS), Singapore.

2011 Helsinki Center of Economic Research (HECER), Finland.

2009 School of Physical and Mathematical Sciences, Nanyang Technological University (NTU), Singapore.

2009 Centre for Financial Econometrics (CoFiE) brown bag seminar, Singapore Management University (SMU), Singapore.

2007 Economics & Statistics brown bag seminar (with Anders Eriksson), Singapore Management University (SMU), Singapore.

2006 Department of Economics, Singapore Management University (SMU), Singapore.

2005 UPP-UPP, The Annual Joint Meeting of Uppsala Statisticians, Sweden.

2005 Department of Information Science seminar series in statistics, Uppsala University, Sweden.

2004 Department of Information Science seminar series in statistics, Uppsala University, Sweden.

Research Experience

Jun 2008–Feb 2010 ***Econometric Analysis of Ultra-High Frequency Data*** (Postdoctoral Research Fellow under the supervision of Yiu-Kuen Tse and Jun Yu). Project funded by the Ministry of Education. *School of Economics, Singapore Management University*, Singapore.

Jan 2007–Jun 2008 ***Nonnegative ARMA(p,q) Processes in Financial Markets*** (PhD student under the supervision of Rolf Larsson). Project funded by the Jan Wallander and Tom Hedelius Research Foundation. *Department of Statistics, Uppsala University*, Sweden.

Jan 2005–Dec 2006 ***Statistical Models for Financial Markets*** (PhD student under the supervision of Rolf Larsson). Project funded by the Jan Wallander and Tom Hedelius Research Foundation. *Department of Statistics, Uppsala University*, Sweden.

Summer 1998 ***Cointegration, Dynamic Models and Bayesian Methods*** (co-researcher under the supervision of Daniel Thorburn). Project funded by the Swedish Council for Research in the Humanities and Social Sciences. *Department of Statistics, Stockholm University*, Sweden.

Computer Proficiency

Documented experience in Python, Java, C++, SQL, SML, R, Matlab, Mathematica, Maple, Apache Spark, SAS, LaTeX, Markdown, Quarto, Git, GitHub, and scientific computing. Experience in HPC, HPCC, and Bash (command line interface).

Teaching

Teaching Interests

Data Analysis, Data Science, Econometrics, Time Series Analysis, Stochastic Processes, Stochastic Calculus, Probability Theory, Statistical Inference, Preparatory Mathematics (algebra, linear algebra, analysis), Numerical Analysis, Programming (Python, R, SQL, Java, C++, Matlab, LaTeX, Markdown).

Teaching Experience

Graduate Level

Spring 2017 *Topics in Econometrics* (EF5408/EF8075), course designer. Department of Economics & Finance, City University of Hong Kong.

Spring 2017–Fall 2018 *Economics for Business* (EF5010). Department of Economics & Finance, City University of Hong Kong.

Fall 2012–2016 *Econometrics* (EF5070), course designer. Department of Economics & Finance, City University of Hong Kong.

Spring 2012 *Econometric Theory and Methodology* (2ST077, co-instructor, probability theory and statistical inference). Department of Statistics, Uppsala University (with the Department of Economics).

Fall 2011 *Generalized Linear Models* (2ST075), course designer. Department of Statistics, Uppsala University.

Spring 2011 *Econometric Theory and Methodology* (2ST077, co-instructor, unit root theory and cointegration). Department of Statistics, Uppsala University (with the Department of Economics).

Fall 2010 *Time Series Econometrics* (2ST111), course designer. Department of Statistics, Uppsala University.

Spring 2003 *Cointegration* (teaching assistant). Department of Statistics, Uppsala University.

Undergraduate Level

Fall 2021 *Statistical Learning with* R (DSA211). School of Economics, Singapore Management University.

Spring 2021–Fall 2023 *Big Data Analytics* (DSA306), course designer. School of Economics, Singapore Management University.

Spring 2020–Fall 2024 *Statistical Inference for Data Science* (DSA201), course designer. School of Economics, Singapore Management University.

Fall 2019–Fall 2024 *Data Analytics with* R (DSA212), course designer. School of Economics, Singapore Management University.

Spring 2018–2019 *Principles of Econometrics* (EF3450). Department of Economics & Finance, City University of Hong Kong.

Spring 2018 Academic supervisor, *Internship* (EF4600). Department of Economics & Finance, City University of Hong Kong.

Spring 2013–2016 *Stochastic Calculus for Finance* (EF3520), course designer. Department of Economics & Finance, City University of Hong Kong.

Fall 2010–Spring 2011 *Applied Statistical Methods* (2ST094, co-instructor). Department of Statistics, Uppsala University.

Fall 2006 Co-instructor and designer of a *Basic Training Course in Statistics* with emphasis on business forecasting given for the Ericsson corporation.

2005–2006 *Time Series Analysis and Econometrics* (2ST302, co-instructor), co-author of the exercise collection *Exercises and Solutions in Time Series Analysis* (with Anders Eriksson).

2004–2006 Instructor in preparatory mathematics for the courses *Probability Theory and Statistical Inference* (2ST065) and *Probability Theory and Statistical Inference II* (2ST070).

Fall 2002 *Introductory Statistics* (2ST063, teaching assistant). Department of Statistics, Uppsala University.

2000–2002 Teaching assistant for courses in *Linear Algebra* and *Probability Theory*. Department of Mathematics, Uppsala University.

1999–2000 Computer laboratory instructor in mathematics packages MATLAB and MAPLE. Department of Mathematics, Uppsala University.

1996–1997 Teaching assistant for a course in *Introductory Statistics*. Department of Statistics, Stockholm University.

Thesis Supervision

PhD Students

Fall 2014–Spring 2015 *Xingdi Tian*. Department of Economics & Finance, City University of Hong Kong.

Fall 2011–Spring 2012 *Shaobo Jin* (co-advisor). Department of Statistics, Uppsala University.

Fall 2010–Spring 2012 *Xijia Liu*. Department of Statistics, Uppsala University.

Fall 2010–Spring 2012 *Jon Frank* (co-advisor). Department of Economics, Uppsala University.

Master Students

Spring 2012 *Yue Wu*. Department of Statistics, Uppsala University.

Spring 2011 *Shuai Ma*. Department of Statistics, Uppsala University.

Spring 2011 *Wei Qiao*. Department of Statistics, Uppsala University.

Undergraduate Students

Spring 2012 *Gabrielle Larsson & Tomas Vasi*. Department of Statistics, Uppsala University.

Spring 2012 *Daniel Söderberg & Andreas Pistol*. Department of Statistics, Uppsala University.

Fall 2011 *Anton Ringqvist & Niklas Andersson*. Department of Statistics, Uppsala University.

Fall 2011 *Dolan Haddad & Dan Wallin*. Department of Statistics, Uppsala University.

Fall 2011 *Olof Molin & Lovisa Öhmark*. Department of Statistics, Uppsala University.

Spring 2011 *Peter Saltin & Fredrik Nikolaisen Sävås*. Department of Statistics, Uppsala University.

Spring 2011 *Maria Andersson & Jenny Stenebo*. Department of Statistics, Uppsala University.

Fall 2010 *Lena Hassani Nezhad*. Department of Statistics, Uppsala University.

Fall 2010 *Martin Eriksson & Viktor Gunnarsson*. Department of Statistics, Uppsala University.

References

Yiu Kuen Tse, Professor Emeritus of Economics
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Hong Kong Institute for Monetary Research (HKIMR)
55/F, Two International Finance Centre, 8 Finance Street,
Central, Hong Kong
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Pasquale Della Corte, Professor of Finance
Imperial College Business School
Imperial College London
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London SW7 2AZ, UK
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Department of Mathematics and Statistics
University of Helsinki
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