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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 1st 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)