

**Positions**

Department of Economics, Duke University.

- Associate Professor (with tenure) (July 2017 - Present)
- Assistant Professor (July 2011 – June 2017)

**Education**

Ph.D. (2011) Department of Economics, Princeton University.

Dissertation Title: “Econometric Inference for Jumps in High Frequency Data”

Committee: Yacine Ait-Sahalia (Chair), Ulrich Mueller, Mark Watson.

M.A. (2006) China Center for Economic Research, Peking University.

B.S. (2003) Department of Astrophysics, Peking University.

B.A. (2003) China Center for Economics Research, Peking University.

**Research Interest**

Econometrics; Financial Economics.

**Teaching Experience**

- Econometrics III (G), Duke University 2011-Present
- Financial Markets and Investments (U), Duke University 2012-2016
- Econometrics II (G), Duke University 2016-Present
- Topics in High-Frequency Econometrics (G), Duke University 2017-Present
- Continuous-Time Finance (G), Duke University 2017-Present

**Publications and Forthcoming Papers**

[1] Testing for Jumps in Noisy High Frequency Data (Yacine Ait-Sahalia, Jean Jacod and Jia Li), *Journal of Econometrics*, 168, 207-222, 2012.

[2] Robust Estimation and Inference for Jumps in Noisy High Frequency Data: A Local-to-Continuity Theory for the Pre-Averaging Method (Jia Li). *Econometrica*, 81, 1673-1693, 2013.

[3] Volatility Occupation Times (Jia Li, Viktor Todorov and George Tauchen), 41, 1865-1891, 2013, *Annals of Statistics*.

- [4] Inference Theory on Volatility Functional Dependencies (Jia Li, Viktor Todorov and George Tauchen), *Journal of Econometrics*, 193, 17-34, 2016.
- [5] Estimating the Volatility Occupation Time via Regularized Laplace Inversion (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Econometric Theory*.
- [6] Robust Jump Regressions (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Journal of the American Statistical Association, Theory and Method*.
- [7] Generalized Method of Integrated Moments for High-Frequency Data. 2016 (Jia Li and Dacheng Xiu), *Econometrica.*, 84, 1613-1633, 2016
- [8] Jump Regressions (Jia Li, Viktor Todorov and George Tauchen), *Econometrica*, 85, 173-195, 2017
- [9] Mixed-scale Jump Regressions with Bootstrap Inference (Jia Li, Viktor Todorov, George Tauchen and Rui Chen), forthcoming, *Journal of Econometrics*.
- [10] Adaptive Estimation of Continuous-Time Regression Models using High-Frequency Data (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Journal of Econometrics*.
- [11] Asymptotic Inference for Predictive Accuracy using High Frequency Data (Jia Li and Andrew Patton), forthcoming, *Journal of Econometrics*.
- [12] Rank Tests at Jump Events (Jia Li, Viktor Todorov, George Tauchen and Huidi Lin), forthcoming at *Journal of Business and Economic Statistics*.
- [13] Volume, Volatility and Public Announcements (Tim Bollerslev, Jia Li and Yuan Xue), forthcoming, *Review of Economic Studies*.
- [14] Efficient Estimation of Integrated Volatility Functionals via Multi-scale Jackknife (Jia Li, Y. Liu and D. Xiu), forthcoming, *Annals of Statistics*.

### **Submitted Working Papers**

- [-] Efficient Estimation of Integrated Volatility Functionals under General Volatility Dynamics (J. Li and Y. Liu) under revision at *Econometric Theory*.
- [-] Jump Factor Models in Large Cross-Sections (J. Li, V. Todorov and G. Tauchen).

### **Award**

NSF Grants SES-1227448 (2012-2013) and SES-1326819 (2013-2016).

**Referee and other Service**Associate Editor:

Econometrica (2018-)

Journal of Financial Econometrics (2017-Present)

Journal of Business and Economic Statistics (2017-Present)

Journal of Econometrics (2017-Present)

Referee: Annals of Applied Probability; Annals of Statistics; Bernoulli; Econometric Theory; Econometrica; European Economic Review; Finance and Stochastics; Finance Research Letters; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of the American Statistical Association; Journal of Econometrics; Journal of Financial Econometrics; Journal of Forecasting; Journal of the Royal Statistical Society: Series A and B; Review of Economics and Statistics; Review of Economic Studies; Review of Financial Studies; Scandinavian Journal of Statistics; Statistica Sinica; Stochastics.

Conference program committee: the 7th, 8th, 9th annual SoFiE meetings.

Session Chair: "High Frequency Financial Econometrics I," 2015, AEA meeting.