Ye Lu

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Last updated: October 2022

Academic Positions

Senior Lecturer, School of Economics, The University of Sydney (January 2021 - Present)
Lecturer, School of Economics, The University of Sydney (July 2017 - December 2020)

Education

Ph.D. in Economics	Indiana University Bloomington, USA, 2017 Dissertation Title: "*Three Essays in Continuous Time Econometrics*" Committee Chair: Joon Y. Park
M.A. in Finance	Fudan University, China, 2011
B.S. in Statistics	Fudan University, China, 2008

Research Interests

Econometric Theory, Time Series Analysis, Financial Econometrics

Publication

Cavaliere, G., **Y. Lu**, A. Rahbek and J. Stærk-Østergaard. 2022. "Bootstrap inference for Hawkes and general point process models". *Journal of Econometrics*, forthcoming.

Jiang, B., **Y. Lu** and J. Y. Park. 2020. "Testing for stationarity at high frequency", *Journal of Econometrics*, 215(2): 341-374.

Lu, Y. and J. Y. Park. 2019. "Estimation of long-run variance of continuous time stochastic process using discrete sample", *Journal of Econometrics*, 210: 236-267.

Lu, Y. and J. Zhang. 2009. "The comparative study of traditional and subprime mortgage related derivative", *Journal of Social Science*, 8: 29-37.

Working Papers

Chang, Y., **Y. Lu** and J. Y. Park. "Understanding regressions with observations collected at high frequency over long span". (Revision requested *Quantitative Econometrics*)

Lu, Y. and N. Suthaharan. "Electricity Price Spike Clustering: A Zero-Inflated PARX Approach". (Revision requested *Energy Economics*)

Lu, Y. and J. Y. Park. "Incremental factor model for high frequency observations with large dimension and long span".

Work in Progress

"Spectral Centroid Targeting of HP Filter", with Brendan Beare

"Pricing Infinite Horizon Cash Flow in Continuous Time", with Jaroslav Borovicka and John Stachurski

"Closed-Form High-Dimensional Factor Copula Models"

Fellowships and Awards

2015-2016	Susan C. Thrasher Dissertation Fellowship, Indiana University
2015	Spring College of Arts & Sciences Travel Award, Indiana University
2015	Department Conference Funding Award, Indiana University
2011-2015	Graduate Assistantship, Indiana University
2009	First Prize Academic Scholarship, Fudan University
2009	Fudan-Morgan Stanley Scholarship, Fudan University

Grants

2020	FASS Faculty Research Support Scheme, University of Sydney ($7,972)
2019	FASS Faculty Research Incubator, University of Sydney ($5,000)

Professional Activities

Referee for *Journal of Econometrics, Econometric Theory, Journal of Business & Economic Statistics, Journal of Financial Econometrics, Journal of Empirical Finance, Journal of Economic Dynamics and Control, Energy Economics, Energy Journal, Econometrics, New Zealand Economics Papers*.

Invited Seminars

2022	Singapore Management University, Singapore
	Peking University, China (online)
	University of Melbourne, Australia
	University of Queensland, Australia (online)
2021	University of Cambridge, UK (online)
	Macquarie University, Sydney, Australia
2020	Melbourne Online Series of Econometrics Seminars, Australia
	Deakin University, Australia (online)
2019	Indiana University Bloomington, US
2018	University of Melbourne, Melbourne, Australia
	Duke University, Durham, US
2017	University of Groningen, Groningen, Netherlands
	CREATS, Aarhus University, Aarhus, Denmark
	University of Sydney, Sydney, Australia
	University at Albany – SUNY, Albany, US
	North Carolina State University, Raleigh, US

Conference Presentations

2022	The 16th International SETA Meeting, Yonsei University, Korea.
2020	The 30th Australia New Zealand Econometrics Study Group Meeting, Monash University.
2019	2019 Time Series and Forecasting Symposium, University of Sydney Business School.
2018	The 29th EC2 Conference, Bank of Italy and Italian Econometric Association, Rome, Italy.
	Lebanese Econometric Study Group Meeting, Lebanese American University, Beirut, Lebanon.
	Frontiers in Econometrics Workshop, Macquarie University, Australia.
	The 14th International SETA Meeting, University of Sydney Business School, Australia.
2017	The 28th EC2 Conference, University of Amsterdam and Tinbergen Institute, Netherlands.
	Financial Econometrics Conference, Toulouse School of Economics, France.
2016	The 26th Annual Meeting of Midwest Econometrics Group, UIUC, Illinois, USA.
2015	The 25th Annual Meeting of Midwest Econometrics Group, Federal Reserve Bank of St. Louis, USA.
	2015 Canadian Econometric Study Group Meeting, University of Guelph, Canada
2014	The 14th Annual Missouri Economics Conference, University of Missouri, USA

Teaching

2017-2020 Applied Macroeconometrics (Honours track), undergraduate, University of Sydney
2018-2022 Applied Financial Econometrics, post-graduate, University of Sydney
2021-2022 Introduction to Econometrics, undergraduate, University of Sydney

Supervision

Fei Shang, University of Sydney (PhD student, co-advisor, ongoing)
David Wong, University of Sydney (undergraduate Honours in Economics, 2020)
Ryan Morgan, University of Sydney (undergraduate Honours in Economics, 2020)
Muhammad Usman Zahid, University of Sydney (undergraduate Honours in Economics, 2020)
Neyavan Suthaharan, University of Sydney (undergraduate Honours in Economics, 2019)
Cooper Harris, University of Sydney (undergraduate Honours in Economics, 2019)

Conference Organization

I served as a member in the local organization committee in:

2019 Time Series and Forecasting Symposium, University of Sydney Business School
- Keynote: Morten Ø Nielsen (Queen's)

2018 The 14th International Symposium on Econometric Theory and Application, University of Sydney Business School
- Keynotes: Ulrich Müller (Princeton), George Tauchen (Duke), Tomohiro Ando (Melbourne), Shiqing Ling (HKUST), Giuseppe Cavaliere (Bologna)

Other Service

2020 Academic review panel, University of Sydney
2019-2020 School seminar coordinator, School of Economics, University of Sydney
Econometrics research seminar coordinator, School of Economics, University of Sydney
Academic Advisor, Faculty of Arts and Social Sciences, University of Sydney