Jia Li

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Positions

Assistant Professor (2011-Present) Department of Economics, Duke University.

Education

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

Dissertation Title: "Econometric Inference for Jumps in High Frequency Data"

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

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

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

Research Interest

Financial Econometrics

Teaching Experience

- Econometrics III (G), Duke University 2011-Present
- Financial Markets and Investments (U), Duke University 2012-Present

Publications

1. Testing for Jumps in Noisy High Frequency Data (with Yacine Ait-Sahalia and Jean Jacod), *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. *Econometrica*, 81, 1673-1693, 2013.

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

Working Papers

- Generalized Method of Integrated Moments for High-Frequency Data. 2015 (with Dacheng Xiu)

- Asymptotic Inference for Predictive Accuracy using High Frequency Data (with Andrew Patton). 2013.

- Inference Theory on Volatility Functional Dependencies (with G. Tauchen and V. Todorov) 2013.

- Estimating the Volatility Occupation Time via Regularized Laplace Inversion (with G. Tauchen and V. Todorov), 2014.

- Jump regressions (with G. Tauchen and V. Todorov), 2014.

- Adaptive Estimation of Continuous-Time Regression Models using High-Frequency Data (with G. Tauchen and V. Todorov) 2014

Presentations and Conference

- The Workshop on Financial Econometrics, Fields Institute, Toronto, Canada. — April 23-24, 2010
- Greater New York Metropolitan Area Econometrics Colloquium. NYU. — December 4, 2010
- SITE 2011 Segment on "Measuring and Modeling Risk with High Frequency Data", Stanford University. — June 20-21, 2011
- The Triangle Econometrics Conference — December 2, 2011
- Financial Econometrics Conference, Toulouse School of Economics — May, 2012
- Measuring Risk Conference, Princeton — September, 2012
- Seminar Presentations at Texas A&M, Rice Univ. and Booth School of Business at U. Chicago — 2012
- The Triangle Econometrics Conference — December, 2012
- ¥ North American Winter Meetings of the Econometric Society, San Diego — January, 2013
- "Measuring and Modeling Risk with High Frequency Data", EUI
- NBER Summer Institute — July, 2013
- August,2013
- ¥ University de Montreal — November, 2013
- Inference in Nonstandard Problems — June, 2014
- CIREQ Conference — May, 2014

Referee

Annals of Applied Probability; Annals of Statistics; Econometrica; Journal of Applied Econometrics; Journal of the American Statistical Association; Journal of Econometrics; Journal of Forecasting; Review of Economics and Statistics; Review of Economic Studies; Scandinavian J Statistics; Stochastics.