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EMPLOYMENT

2021-Present Assistant Professor, College of Finance and Statistics, Hunan University

EDUCATION

Ph.D. in Economics, Boston University, USA, 2021

B.A. in Economics, Hunan University, China, 2012

RESEARCH INTERESTS

Econometrics, Quantitative Macroeconomics, Empirical Finance

WORKING PAPERS

"Theory of Low-Frequency Contamination from Nonstationarity and Misspecification: Consequences for HAR Inference", *R&R* at *Econometric Theory*, (with Alessandro Casini and Pierre Perron)

"A New Particle Filter for Nonlinear Dynamic Stochastic General Equilibrium Models", (with Zhongjun Qu)

"Inference in Predictive Regressions with Persistent Predictors"

WORK IN PROGRESS

"Sieve Conditional Density Estimation", (with Zhongjun Qu and Guang Zhang)

"Option Pricing Implications of Learning"

REFEREE SERVICE

Journal of Business & Economic Statistics

REFERENCES

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