Yiu Lim LUI

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Research Interest

Time Series Econometrics, Econometric Theory and Financial Econometrics

Education

2020 PhD in Economics, Singapore Management University

Dissertation title: Three Essays on Nonstationary Time Series Econometrics
Committee members: Jun Yu (Chair), Peter C.B. Phillips and Thomas J. Sargent

2014 Master of Economics, The University of Hong Kong

2012 BBA, Applied Economics, First Class Honours, Hong Kong Baptist University

Employment

2020 - Present Institute for Advanced Economic Research, Dongbei University of Finance and Economics
Assistant Professor

Publication

1. Mildly-explosive Autoregression with Anti-persistent Errors (with Weilin Xiao and Jun Yu, Oxford Bulletin of Economics and Statistics,2021,83(2), 518-539.)
2. The Grid Bootstrap for Continuous Time Models (with Weilin Xiao and Jun Yu, Journal of Business Economic Statistics, forthcoming)

Working Papers

1. Testing for Explosive Behavior under Strongly Dependent Errors (with Peter C.B. Phillips and Jun Yu)

Referee Services

Econometric Theory, Journal of Financial Econometrics, Econometric Review.

Conference and Seminar Presentations

- 2021
  - Seminar Presentation, Center for Economics, Finance and Management Studies, Hunan University
- 2019
  - Seminar Presentation, Institute for Advanced Economic Research, Dongbei University of Finance and Economics
  - Seminar Presentation, Peking University HSBC Business School
  - Princeton-QUT-SJTU-SMU Conference on Econometrics, Singapore Management University, Singapore
  - The China Meeting of Econometric Society, Jinan University, Guangzhou, China
  - The Asian Meeting of Econometric Society, Xiamen University, Xiamen, China
  - SH3 Conference on Econometrics, Singapore Management University, Singapore
- 2018
  - The 2018 HU-HUE-SMU Tripartite Conference, Singapore Management University, Singapore

Languages

Mandarin, English and Cantonese

Computing skills

Matlab, Stata, Eviews, R and Latex.