

Han Chen

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Research Interests

Financial Econometrics; Time Series Analysis; Bayesian Econometrics

Academic Positions

- Associate Professor, Institute of Advanced Economic Research, Dongbei University of Finance and Economics, 2026–Present
- Assistant Professor, College of Finance and Statistics, Hunan University, 2021–2026

Education

- Ph.D. in Economics, Singapore Management University, 2021
- M.A. in Economics, Singapore Management University, 2014
- B.A. in Economics, Xiamen University, 2012

Publications

1. Han Chen, Yijie Fei, and Jun Yu (2025). Multivariate stochastic volatility models based on generalized Fisher transformation. *Journal of Econometrics*, 251, 106041.
2. Yinghua Ren, Xin Chen, Han Chen*, and Huiming Zhu (2026). Does inter-industry risk spillover network predict financial crises? Evidence from a gated graph neural networks approach. *North American Journal of Economics and Finance*, 82.
3. Yinghua Ren, Zihan Huang, Han Chen*, and Wanhai You (2025). Quantile coherency network analysis between China's real estate and financial markets. *Applied Economics*.

* Corresponding author.

Working Papers

1. Han Chen, Yijie Fei, Yiren Wang, and Jun Yu (2026). Clustering for block correlation models. Revise and Resubmit at the *Journal of Econometrics*.
2. Han Chen, Yijie Fei, and Jun Yu (2026). Multivariate stochastic volatility model with block correlations. Revise and Resubmit at the *Journal of Business & Economic Statistics*.
3. Chen Zhang, Zhuohua Chen, Han Chen*, and Jun Yu (2026). The rough stochastic volatility model.
4. Han Chen, Weilin Xiao, Xiaohu Wang, and Jun Yu (2026). Modeling and forecasting realized covariance via generalized Fisher transformation.
5. Han Chen, Zhuohua Chen, and Chen Zhang (2026). The rough HARQ model.

Work in Progress

1. Han Chen and Chen Zhang. The multivariate rough stochastic volatility model.
2. Chen Zhang, Han Chen*, and Peter Christensen. The rough intraday stochastic volatility model.
3. Han Chen, Weilin Xiao, Xiaohu Wang, and Jun Yu. Rotation-based modeling for realized covariance.

Teaching

- **Instructor**

- Statistical Computing (Undergraduate), Hunan University, 2023–2026
- Mathematical Statistics (Undergraduate), Hunan University, 2021–2025
- Statistical Computing (Graduate), Hunan University, 2026

- **Teaching Assistant**

- Financial Econometrics (Graduate), Singapore Management University, 2015–2020
- Advanced Econometrics II (Graduate), Singapore Management University, 2016–2019
- Introduction to Statistics (Undergraduate), Singapore Management University, 2019–2020

Grants

- National Bureau of Statistics of China, Research Project, 2025–2026. Principal Investigator.
- National Bureau of Statistics of China, Major Project, 2024–2026. Co-Investigator.
- Fundamental Research Funds for the Central Universities, 2021–2025. Principal Investigator.

Conference and Seminar Presentations

- International Symposium on Econometric Theory and Applications, Tokyo, 2026
- Dongbei University of Finance and Economics, Seminar, 2026
- Huazhong University of Science and Technology, Seminar, 2026
- International Symposium on Econometric Theory and Applications, Singapore, 2023
- Dongbei Econometrics Workshop, 2021
- Capital University of Economics and Business, Seminar, 2020

Computer Skills & Languages

- **Computer Skills:** MATLAB, R, Python, Stata, EViews, L^AT_EX, Linux
- **Languages:** Chinese (Native), English (Fluent), Japanese (Basic)