# 工作经历

经济系，杜克大学.

* 副教授（长聘） （2017-）
* 助理教授 （2011-2017）

# 教育背景

经济学博士（2011）普林斯顿大学

经济学硕士（2006）北京大学中国经济研究中心

物理学学士（2003）北京大学物理学院天体物理学系

经济学学士（2003）北京大学中国经济研究中心双学位项目

# 研究方向

计量经济学，金融学

# 已发表论文

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

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

[4] Inference Theory on Volatility Functional Dependencies (Jia Li, Viktor Todorov and George Tauchen), *Journal of Econometrics*, 193, 17-34, 2016.

[5] Estimating the Volatility Occupation Time via Regularized Laplace Inversion (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Econometric Theory*.

[6] Robust Jump Regressions (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Journal of the American Statistical Association, Theory and Method*.

[7] Generalized Method of Integrated Moments for High-Frequency Data. 2016 (Jia Li and Dacheng Xiu), *Econometrica*., 84, 1613-1633, 2016

[8] Jump Regressions (Jia Li, Viktor Todorov and George Tauchen), *Econometrica*, 85, 173-195, 2017

[9] Mixed-scale Jump Regressions with Bootstrap Inference (Jia Li, Viktor Todorov, George Tauchen and Rui Chen), forthcoming, *Journal of Econometrics*.

[10] Adaptive Estimation of Continuous-Time Regression Models using High-Frequency Data (Jia Li, Viktor Todorov and George Tauchen), forthcoming, *Journal of Econometrics*.

[11] Asymptotic Inference for Predictive Accuracy using High Frequency Data (Jia Li and Andrew Patton), forthcoming, *Journal of Econometrics*.

[12] Rank Tests at Jump Events (Jia Li, Viktor Todorov, George Tauchen and Huidi Lin), forthcoming at *Journal of Business and Economic Statistics*.

[13] Volume, Volatility and Public Announcements (Tim Bollerslev, Jia Li and Yuan Xue), forthcoming, *Review of Economic Studies*.

[14] Efficient Estimation of Integrated Volatility Functionals via Multi-scale Jackknife (Jia Li, Y. Liu and D. Xiu), forthcoming, *Annals of Statistics*.

# 工作论文

[-] Efficient Estimation of Integrated Volatility Functionals under General Volatility Dynamics (J. Li and Y. Liu) under revision at *Econometric Theory*.

[-] Jump Factor Models in Large Cross-Sections (J. Li, V. Todorov and G. Tauchen).

[-] Generalized Jump Regressions with an Application to Volume-Volatility Relations. (Tim Bollerslev, Jia Li, and Leonardo Salim Saker Chaves)

# 编委会及审稿人

**副编：**

 Econometrica (2018-)

Journal of Financial Econometrics (2017-Present)

Journal of Business and Economic Statistics (2017-Present)

Journal of Econometrics (2017-Present)

**审稿人:** Annals of Applied Probability; Annals of Statistics; Bernoulli; Econometric Theory; Econometrica; European Economic Review; Finance and Stochastics; Finance Research Letters; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of the American Statistical Association; Journal of Econometrics; Journal of Financial Econometrics; Journal of Forecasting; Journal of the Royal Statistical Society: Series A and B; Review of Economics and Statistics; Review of Economic Studies; Review of Financial Studies; Scandinavian Journal of Statistics; Statistica Sinica; Stochastics.