

Ye Lu

School of Economics, University of Sydney
514 Social Sciences Building, University of Sydney, NSW 2006, Australia
Email: ye.lu1@sydney.edu.au | URL: www.sites.google.com/view/luye
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CURRENT POSITION

Senior Lecturer, School of Economics, The University of Sydney (January 2021 - Present)

PAST POSITION

Lecturer, School of Economics, The University of Sydney (July 2017 - December 2020)

EDUCATION

Ph.D. in Economics	Indiana University Bloomington, USA, 2011-2017 Dissertation Title: <i>"Three Essays in Continuous Time Econometrics"</i> Committee Chair: Joon Y. Park
M.A. in Finance	Fudan University, China, 2008-2011
B.S. in Statistics	Fudan University, China, 2004-2008

RESEARCH INTEREST

Econometrics, Time Series Analysis, Financial Econometrics

JOURNAL PUBLICATION

Jiang, B., **Y. Lu** and J. Y. Park. 2020. "Testing for stationarity at high frequency", *Journal of Econometrics*, 215(2): 341-374.

Lu, Y. and J. Y. Park. 2019. "Estimation of long-run variance of continuous time stochastic process using discrete sample", *Journal of Econometrics*, 210: 236-267.

Lu, Y. and J. Zhang. 2009. "The comparative study of traditional and subprime mortgage related derivative", *Journal of Social Science*, 8: 29-37.

WORKING PAPERS

Chang, Y., **Y. Lu** and J. Y. Park. "Understanding regressions with observations collected at high frequency over long span". (under revision for *Journal of Econometrics*)

Cavaliere, G., **Y. Lu**, A. Rahbek and J. Stærk-Østergaard. "Bootstrap inference for point process models".

Lu, Y. and J. Y. Park. "Incremental factor model for high frequency observations with large dimension and long span".

GRANTS

2020	FASS Faculty Research Support Scheme, University of Sydney (\$7,972)
2019	FASS Faculty Research Incubator, University of Sydney (\$5,000)

FELLOWSHIPS AND AWARDS

- 2015-2016 Susan C. Thrasher Dissertation Fellowship, Indiana University
- 2015 Spring College of Arts & Sciences Travel Award, Indiana University
- 2015 Department Conference Funding Award, Indiana University
- 2011-2015 Graduate Assistantship, Indiana University
- 2009 First Prize Academic Scholarship, Fudan University
- 2009 Fudan-Morgan Stanley Scholarship, Fudan University

PROFESSIONAL ACTIVITIES

Referee for *Journal of Econometrics*, *Econometric Theory*, *Journal of Business & Economic Statistics*, *Journal of Empirical Finance*, *Journal of Economic Dynamics and Control*, *Energy Economics*, *Energy Journal*, *Econometrics*, *New Zealand Economics Papers*.

INVITED SEMINARS

- 2020 Melbourne Online Series of Econometrics Seminars, Australia
Deakin University, Australia (online)
- 2019 Indiana University Bloomington, US
- 2018 University of Melbourne, Melbourne, Australia
Duke University, Durham, US
- 2017 University of Groningen, Groningen, Netherlands
CREATS, Aarhus University, Aarhus, Denmark
University of Sydney, Sydney, Australia
University at Albany – SUNY, Albany, US
North Carolina State University, Raleigh, US

CONFERENCE PRESENTATIONS

- 2020 The 30th Australia New Zealand Econometrics Study Group Meeting
Organizer: Monash University Business School, Melbourne, Australia
- 2019 2019 Time Series and Forecasting Symposium
Organizer: University of Sydney Business School, Sydney, Australia
- 2018 The 29th EC2 Conference
Organizer: Bank of Italy and Italian Econometric Association, Rome, Italy
Lebanese Econometric Study Group Meeting
Organizer: Lebanese American University, Beirut, Lebanon
Frontiers in Econometrics Workshop
Organizer: Macquarie University, Sydney, Australia
The 14th International Symposium on Econometric Theory and Application
Organizer: University of Sydney Business School, Sydney, Australia
- 2017 The 28th EC2 Conference
Organizer: VU Amsterdam and Tinbergen Institute, Amsterdam, Netherlands
Financial Econometrics Conference (invited only)
Organizer: Toulouse School of Economics, Toulouse, France

- 2016 The 26th Annual Meeting of Midwest Econometrics Group
Organizer: University of Illinois at Urbana-Champaign, Illinois, USA
- 2015 The 25th Annual Meeting of Midwest Econometrics Group
Organizer: Federal Reserve Bank of St. Louis, St. Louis, Missouri, USA
- 2015 Canadian Econometric Study Group Meeting
Organizer: University of Guelph, Ontario, Canada
- 2014 The 10th Annual Jordan River Economics Conference
Organizer: Indiana University Bloomington, Indiana, USA
- The 14th Annual Missouri Economics Conference
Organizer: University of Missouri, Columbia, Missouri, USA

TEACHING

- 2017-2020 Applied Macroeconometrics (Honours track), undergraduate, University of Sydney
- 2018-2021 Applied Financial Econometrics, post-graduate, University of Sydney
- 2021 Introduction to Econometrics, undergraduate, University of Sydney

SUPERVISION

- Fei Shang, University of Sydney (PhD student, co-advisor, on going)
- David Wong, University of Sydney (undergraduate Honours in Economics, 2020)
- Ryan Morgan, University of Sydney (undergraduate Honours in Economics, 2020)
- Muhammad Usman Zahid, University of Sydney (undergraduate Honours in Economics, 2020)
- Neyavan Suthaharan, University of Sydney (undergraduate Honours in Economics, 2019)
- Cooper Harris, University of Sydney (undergraduate Honours in Economics, 2019)

CONFERENCE ORGANIZATION

I served as a member in the local organization committee in:

- 2019 Time Series and Forecasting Symposium, University of Sydney Business School
- Keynote: Morten Ø Nielsen (Queen's)
- 2018 The 14th International Symposium on Econometric Theory and Application, University of Sydney Business School
- Keynotes: Ulrich Müller (Princeton), George Tauchen (Duke), Tomohiro Ando (Melbourne), Shiqing Ling (HKUST), Giuseppe Cavaliere (Bologna)

OTHER SERVICE

- 2020 Academic review panel, University of Sydney
- 2019-2020 School seminar coordinator, School of Economics, University of Sydney
Econometrics research seminar coordinator, School of Economics, University of Sydney
Academic Advisor, Faculty of Arts and Social Sciences, University of Sydney