Li Zhang

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EDUCATION

Ph.D., Economics, Washington University in St. Louis 2023

M.A., Economics, Wuhan University 2013

B.A. in Economics, Wuhan University 2011

B.S. in Mathematics, Wuhan University 2011

RESEARCH INTEREST

Econometrics, Financial Econometrics, Optimal Test, Time Series Analysis

WORKING PAPERS

Optimal Test for Stochastic Unit Toot with i.i.d Shocks

Optimal Test for Markov Switching (Job Market Paper)

I propose a likelihood ratio test for fixed unit root against time switching unit root models. My test is asymptotically optimal in the sense that it maximizes a weighted power function. My methodology involves the inclusion of random coefficients, which effectively capture both expansion and contraction behaviors.

WORK IN PROGRESS

Estimation of Explosive Behavior of Cryptocurrency Prices

Cryptocurrency Price Discrepancies and Financial Integration

Event Studies of Private Placement and Lifting of Restricted Shares

TEACHING

Instructor at Washington University in St. Louis

Time Series Analysis with application in R, Graduate

Instructor at Wuhan University

Statistcis

Option, Futures and Other derivatives

CONFERENCE AND SEMINAR PRESENTATIONS

Advances in Econometrics Conference, Vanderbilt University	2019
European Meeting of the Econometric Society, Cologne	2018
North American Meeting of the Econometric Society	2018
China Meeting of the Econometric Society	2017
Annual Economics Graduate Students Conferences	2016

HONORS AND AWARDS

Dissertation Fellowship, Washington University in St. Louis	2018-2019
Teaching Assistantship, Washington University in St. Louis	2014-2018
Summer Research Grant, Washington University in St. Louis	2014-2018
University Fellowship, Washington University in St. Louis	2013-2014
Best Master Thesis, Wuhan University	2012-2013
Honorable Prize in Mathematics Contest in Modelling	2011
First Prize in China Mathematical Contest in Modelling	2009

PROGRAMMING

R, Python, Matlab