

# Weiguang Liu

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## Present position

- Research Fellow, UCL, 2023 -
- Janeway Institute Visitor, University of Cambridge, 2023 -

## Education

- Ph.D. in Economics, University of Cambridge, 2023
- Visiting Assistant in Research, Yale University, 2021 - 2023
- MPhil in Economic Research (with Distinction), University of Cambridge, 2017
- Bachelor of Science (with Distinction), Peking University, 2016

## Research

### Working papers

- “Normal approximation for  $U$ -statistics with cross-sectional dependence” [PDF].
- “Nonparametric specification tests with cross-sectional dependence” [PDF].
- “High-dimensional covariance estimation with structural information” [PDF].
- “Should We Augment Large Covariance Matrix Estimation with Auxiliary Network Information?”, with Shuyi Ge, Shaoran Li, Oliver Linton and Wen Su. [PDF].
- “Conformal prediction for interval outcomes”, with Aureo de Paula and Elie Tamer.

### Work in progress

- “Nonlinear beta tests in asset returns”, with Oliver Linton.
- “Uniform law of large numbers and bootstrap for  $U$ -statistics with cross-sectional dependence”
- “Valid inference for regression models with many covariates and multi-way clustering”, with Cheuk Ng.

## Experiences

### Teaching assistant

- University of Cambridge
  - MPhil Course R301a Time Series, 2020-2021
  - MPhil Course E300 Econometric Methods, 2020-2021
  - MPhil Course E300 Econometric Methods (Best Teaching Award), 2019-2020
  - MPhil Course F400 Asset Pricing, 2018-2019

- Undergraduate Paper 6 Banking and Finance, 2018-2019
- MPhil Course E101 Applied Microeconomics, 2017-2018
- Peking University
  - Undergraduate Course Financial Markets, 2015-2016

### **Conferences**

- European Winter Meeting of the Econometric Society, University of Manchester, Dec 17-19, 2023
- Big data conference, University of Cambridge, May 2023
- Econometric Society World Congress, 2020

### **Referee services**

- Journal of Econometrics

### **Scholarships and prizes**

- University of Cambridge
  - Cambridge Trust, Grace & Thomas C H Chan Cambridge International Scholarship
  - Research Fund from the Faculty of Economics, University of Cambridge
- Peking University
  - Excellent Graduate Awards by Beijing Municipal Commission of Education and Peking University
  - Academic Excellence Award from 2013 to 2015, ACLI Scholarship, Robin Li Scholarship, May 4th Scholarship, Third Prize Freshman Scholarship
  - 2013 Excellent Volunteer Teacher

### **Skills**

- Language: Chinese (Native), English (Fluent)
- Coding: Python, Matlab, R