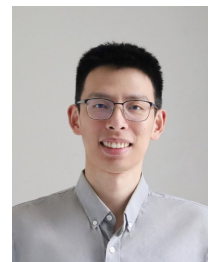


Dr. YUNING LI
Lecturer
The York Management School
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Qualifications

PhD, PhD in Economics, University of York
1 Sept 2019 → 14 Aug 2023
Award Date: 14 Aug 2023

PhD, PhD in Statistics, Zhejiang University
1 Sept 2014 → 30 Jun 2019
Award Date: 30 Jun 2019

BSc, BSc in Mathematics and Applied Mathematics, Zhejiang University
1 Sept 2010 → 30 Jun 2014
Award Date: 30 Jun 2014

Employment

Lecturer

Lecturer
The York Management School
University of York
Church Lane Building, York Science Park, Heslington, York
1 Sept 2023 → present

Research outputs

Estimation of Common Factors for Microstructure Noise and Efficient Price in a High-frequency Dual Factor Model
Li, Y.-N., Chen, J. & Linton, O., 1 Mar 2026, In: Journal of Econometrics. 254, Part A, 105382.

Estimating Time-Varying Networks for High-Dimensional Time Series
Chen, J., Li, D., Li, Y.-N. & Linton, O., 16 May 2025, In: Journal of Econometrics. 249, 21 p., 105941.

Inference for high-dimensional linear expectile regression with de-biasing method
Li, X., Li, Y.-N., Zhang, L. X. & Zhao, J., 1 Oct 2024, In: Computational Statistics & Data Analysis. 198, 23 p., 107997.

Detection of Multiple Structural Breaks in Large Covariance Matrices
Li, Y.-N., Li, D. & Fryzlewicz, P., 13 Jun 2023, In: Journal of Business and Economic Statistics. 41, 3, p. 846-861 16 p.

Change point detection for nonparametric regression under strongly mixing process
Yang, Q., Li, Y.-N. & Zhang, Y., 9 Jul 2020, In: Statistical Papers. 61, 4, p. 1465-1506 42 p.

Retrospective observational analysis of esophageal foreign bodies: a novel characterization based on shape
Ruan, W.-S., Li, Y.-N., Feng, M.-X. & Lu, Y.-Q., 6 Mar 2020, In: Scientific reports. 10, 1, 12 p., 4273.

Statistical inference for measurement equation selection in the log-realgarch model
Li, Y.-N., Zhang, Y. & Zhang, C., 2019, In: Econometric Theory. 35, 5, p. 943-977 35 p.

Estimation of heteroscedasticity by local composite quantile regression and matrix decomposition
Li, Y.-N. & Zhang, Y., 2018, In: Journal of Nonparametric Statistics. 30, 2, p. 291-307 17 p.

Predictive value of the maximum serum creatinine value and growth rate in acute paraquat poisoning patients
Feng, M.-X., Li, Y.-N., Ruan, W.-S. & Lu, Y.-Q., 2018, In: Scientific reports. 8, 1, p. 11587 1 p.

加权均值方差准则下的最优资本分配
李宇宁, 张奕 & 赵军, 2018, In: 应用数学. 31, 1, p. 12-18 7 p.

Activities

Estimation of Large Dynamic Precision Matrices with a Latent Semiparametric Structure

Li, Y. (Speaker)
15 Apr 2025

Journal of Financial Economics (Journal)

Li, Y. (Reviewer)
2025 → ...

Macau International Conference on Business Intelligence and Analytics

Li, Y. (Speaker)
11 Dec 2024 → 12 Dec 2024

33rd Australia New Zealand Econometric Study Group (ANZESG) Meeting

Li, Y. (Speaker)
9 Dec 2024 → 10 Dec 2024

Econometric Society Australasia Meeting 2024

Li, Y. (Participant)
4 Dec 2024 → 6 Dec 2024

International Conference on Econometrics and Statistics

Li, Y. (Speaker)
17 Jul 2024 → 19 Jul 2024

International Conference on Econometrics and Statistics

Li, Y. (Presenter)
17 Jul 2024 → 19 Jul 2024

International Workshop on Econometrics with its application and Practice in Finance, Tianjin, China.

Li, Y. (Invited speaker)
1 Jul 2024 → 3 Jul 2024

The ESRC workshop at Kings' Manor, York

Li, Y. (Invited speaker)
11 Jun 2024 → 12 Jun 2024

Econometric Theory (Journal)

Li, Y. (Reviewer)
2024 → ...

Journal of Econometrics (Journal)

Li, Y. (Reviewer)
2024 → ...

Journal of Financial Research (Journal)

Li, Y. (Reviewer)

2024 → ...

Journal of the Korean Statistical Society (Journal)

Li, Y. (Reviewer)

2024 → ...

JOURNAL OF THE ROYAL STATISTICAL SOCIETY SERIES B-STATISTICAL METHODOLOGY (Journal)

Li, Y. (Reviewer)

2024 → ...

Journal of Time Series Analysis (Journal)

Li, Y. (Reviewer)

2024 → ...

Oxford Bulletin of Economics and Statistics (Journal)

Li, Y. (Reviewer)

2024 → ...

Oxford Bulletin of Economics and Statistics (Journal)

Li, Y. (Reviewer)

2024 → ...

Virtual Workshop for Junior Researchers in Time Series, Virtual Time Series Seminar

Li, Y. (Presenter)

20 Apr 2023

Neil Shephard (Harvard) Keynote Lecture & Workshop

Li, Y. (Presenter)

9 Mar 2023

2022 CFE-CMStatistics Conference

Li, Y. (Presenter)

17 Dec 2022 → 19 Dec 2022

York-Maastricht Partnership Workshop

Li, Y. (Presenter)

13 Sept 2022 → 14 Sept 2022

The AFR Summer Institute of Economics and Finance

Li, Y. (Presenter)

2 Jul 2022 → 3 Jul 2022

13th York Econometrics Symposium

Li, Y. (Presenter)

May 2022

15th International Conference on Computational and Financial Econometrics

Li, Y. (Speaker)

18 Dec 2021 → 21 Dec 2021

Econometrics and Statistics (Journal)

Li, Y. (Reviewer)

2019 → ...

Economic Modelling (Journal)

Li, Y. (Reviewer)

2019 → ...

Journal of Nonparametric Statistics (Journal)

Li, Y. (Reviewer)

2019 → ...

Statistical Inference for Measurement Equation Selection in the Log-realGARCH Model

Li, Y. (Speaker)

2019

2017 IMS-China International Conference on Statistics and Probability

Li, Y. (Speaker)

28 Jun 2017 → 1 Jul 2017

2nd International Symposium on Interval Data Modelling: Theory and Applications

Li, Y. (Speaker)

2 Jul 2016 → 3 Jul 2016