Degui Li January 2025

CONTACT INFORMATION

Faculty of Business Administration, University of Macau,
Avenida da Universidade, Taipa, Macau, China
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EDUCATION

PhD in Mathematics (Statistics), Zhejiang University, China, 2008
- Thesis Topic: *Statistical Inference in Econometric Models: Nonparametric & Semiparametric Methods*

BSc in Statistics, Zhejiang University, China, 2003

ACADEMIC APPOINTMENTS

2024–	Distinguished Professor of Business Economics Faculty of Business Administration, University of Macau
2025–	Team Leader in Financial Econometrics Asia-Pacific Academy of Economics and Management
2018–2024	Professor Department of Mathematics, University of York
2016–2017	Reader Department of Mathematics, University of York
2013–2016	Lecturer Department of Mathematics, University of York
2011–2013	Research Fellow Monash Business School
2008–2010	Research Associate School of Economics, University of Adelaide

GRANTS AND AWARDS

2023–2025	ARC Discovery Project (partner investigator) *Feature Learning for High-dimensional Functional Time Series* Australian Research Council
2023–2024	Leverhulme Research Fellowship (sole investigator) *Modelling Large-Scale Network Time Series: New Methodology & Practice* The Leverhulme Trust
2021–2023	Heilbronn Institute for Mathematical Research, Small Grant
2020–2022	British Academy/Leverhulme Small Grant (sole investigator) *Modelling Large Spot Volatility Structure for High-Frequency Data: New Methodology and Practice*
2012–2014	Discovery Early Career Researcher Award (sole investigator) *New Models and Estimation Methods in Nonlinear Panel Data Econometrics* Australian Research Council
2012	Dean's Commendation for Excellence in Research by an Early Career Researcher, Faculty of Business and Economics, Monash University
2012	"Monash Researcher Accelerator", Monash University

Research

My main research areas are

- *Econometric Theory & Practice*,
- *Statistics & Data Analytics*,

covering a range of topics such as *Functional Data Analysis*, *High-Dimensional Econometrics and Statistics*, *High-Frequency Financial Econometrics*, *Network Modeling*, *Nonparametric and Semiparametric Econometrics*, *Panel Data Econometrics*, *Robust Statistics* and *Time Series Analysis*. I am particularly interested on development of general econometric and statistical models, design of flexible inferential methods, and justification of the models and methods via large sample analysis and numerical studies.

EDITORIAL SERVICES

Co-Editor for *Econometric Theory* (2024–).

Associate Editor for *Journal of Time Series Analysis* (2021–)

Associate Editor for *Econometrics and Statistics* (2015–).

Associate Editor for *Econometric Theory* (2021–2024).

Guest Editor for *Econometrics and Statistics (Part A: Econometrics)* – Special Issue on Time Series Econometrics (2016).

Referee for *Acta Mathematicae Applicatae Sinica*, *Advance in Econometrics*, *Annals of Statistics*, *Applied Mathematics-A Journal of Chinese Universities*, *Australia and New Zealand Journal of Statistics*, *Bernoulli*, *Biometrics*, *Biometrika*, *Communication in Statistics: Theory and Method*, *Computational Statistics and Data Analysis*, *Econometric Review*, *Econometric Theory*, *Econometrics*, *Economics and Business Letters*, *Economic Letters*, *Economic Modeling*, *IEEE Transactions on Information Theory*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of Forecasting*, *Journal of Inequalities and Applications*, *Journal of the Korean Statistical Society*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of the Royal Statistical Society (Series A, Series B, Series C)*, *Journal of Statistical Planning and Inference*, *Journal of Systems Science and Complexity*, *Journal of Time Series Analysis*, *North American Journal of Economics and Finance*, *Quantitative Finance*, *Sankhya*, *Scandinavian Journal of Statistics*, *Science in China (Mathematics)*, *Statistica Sinica*, *Statistical Papers*, *Statistics and Its Interface*, *Statistics and Probability Letters*, *Test*.

PUBLICATIONS SINCE 2011

Nonparametric estimation of large spot volatility matrices for high-frequency financial data (with R. Bu, O. Linton and H. Wang). Forthcoming in *Econometric Theory* (2024+).

Estimating time-varying networks for high-dimensional time series (with J. Chen, Y. Li and O. Linton). Forthcoming in *Journal of Econometrics* (2024+).

Detection and estimation of structural breaks in high-dimensional functional time series (with R. Li and H. Shang). *Annals of Statistics* **52** (2024), 1716–1740.

Functional-coefficient quantile regression for panel data with latent group structure (with X. Yang, J. Chen and R. Li). *Journal of Business and Economic Statistics* **42** (2024), 1026–1040.

Estimation of large dynamic covariance matrices: A selective review. *Econometrics & Statistics* **29** (2024), 16–30.

Dimension reduction and MARS (with Y. Liu and Y. Xia). *Journal of Machine Learning Research* **24** (309), 1–30 (2023).

Detection of multiple structural breaks in large covariance matrix (with Y. Li and P. Fryzlewicz). *Journal of Business and Economic Statistics* **41** (2023), 846–861.

Nonstationary fractionally integrated functional time series (with P. M. Robinson and H. Shang). *Bernoulli* **29** (2023), 1505–1526.

Robust nonlinear regression estimation in null recurrent time series (with F. Bravo and D. Tjøstheim). *Journal of Econometrics* **224** (2021), 416–438.

Nonparametric homogeneity pursuit in functional-coefficient models (with J. Chen, L. Wei and W. Zhang). *Journal of Nonparametric Statistics* **33** (2021), 387–416.

Local Whittle estimation of long-range dependence for functional time series (with P. M. Robinson and H. Shang). *Journal of Time Series Analysis* **42** (2021), 685–695.

Nonparametric quantile regression estimation with mixed discrete and continuous data (with Q. Li and Z. Li). *Journal of Business and Economic Statistics* **39** (2021), 741–756.

Nonparametric estimation of large covariance matrices with conditional sparsity (with H. Wang, B. Peng and C. Leng). *Journal of Econometrics* **223** (2021), 53–72.

Long-range dependent curve time series (with P. M. Robinson and H. Shang). *Journal of the American Statistical Association* **115** (2020), 957–971.

Nonlinear factor-augmented predictive models with functional coefficients (with J. Tosasukul and W. Zhang). *Journal of Time Series Analysis* **41** (2020), 367–386.

Kernel-based inference in time-varying coefficient cointegrating regression (with P. C. B. Phillips and J. Gao). *Journal of Econometrics* **215** (2020), 607–632.

Nonparametric estimation of conditional quantile functions in the presence of irrelevant covariates (with X. Chen, Q. Li and Z. Li). *Journal of Econometrics* **212** (2019), 433–450.

A new semiparametric estimation of large dynamic covariance matrix with multiple conditioning variables (with J. Chen and O. Linton). *Journal of Econometrics* **212** (2019), 155–176.

Estimation of a rank-reduced functional coefficient panel data model with serial correlation (with J. Chen and Y. Xia). *Journal of Multivariate Analysis* **173** (2019), 456–479.

Nonlinear regression estimation using subset-based kernel principal components (with Y. Ke and Q. Yao). *Statistica Sinica* **28** (2018), 2771–2794.

Semiparametric ultra-high dimensional model averaging of nonlinear dynamic time series (with J. Chen, O. Linton and Z. Lu). *Journal of the American Statistical Association* **113** (2018), 919–932.

Nonparametric estimation and forecasting of time-varying coefficient realized volatility models (with X. B. Chen, J. Gao and P. Silvapulle). *Journal of Business and Economic Statistics* **36** (2018), 88–100.

Simultaneous confidence bands in nonlinear regression models with nonstationarity (with W. Liu, Q. Wang and W. Wu). *Statistica Sinica* **27** (2017), 1385–1400.

Estimating smooth structural change in cointegration models (with P. C. B. Phillips and J. Gao). *Journal of Econometrics* **196** (2017), 180–195.

Estimation of semi-varying coefficient models with nonstationary regressors (with K. Li, Z. Liang and C. Hsiao). *Econometric Reviews* **36** (2017), 354–369.

Panel data models with interactive fixed effects and multiple structural breaks (with J. Qian and L. Su). *Journal of the American Statistical Association* **111** (2016), 1804–1819.

Estimation in nonlinear regression with Harris recurrent Markov chains (with J. Gao and D. Tjøstheim). *Annals of Statistics* **44** (2016), 1957–1987.

Semiparametric dynamic portfolio choice with multiple conditioning variables (with J. Chen, O. Linton and Z. Lu). *Journal of Econometrics* **194** (2016), 309–318.

Uniform consistency of nonstationary kernel-weighted sample covariances for nonparametric regression (with P. C. B. Phillips and J. Gao). *Econometric Theory* **32** (2016), 655–685.

Generalized nonparametric smoothing with mixed discrete and continuous data (with L. Simar and V. Zelenyuk). *Computational Statistics and Data Analysis* **100** (2016), 424–444.

Local composite quantile regression smoothing for Harris recurrent Markov processes (with R. Li). *Journal of Econometrics* **194** (2016), 44–56.

Model selection and structure specification in ultra-high dimensional generalised semi-varying coefficient models (with Y. Ke and W. Zhang). *Annals of Statistics* **43** (2015), 2676–2705.

Uniform consistency for nonparametric estimators in null recurrent time series (with J. Gao, S. Kanaya and D. Tjøstheim). *Econometric Theory* **31** (2015), 911–952.

Semiparametric GEE analysis of partially linear single-index models for longitudinal data (with J. Chen, H. Liang and S. Wang). *Annals of Statistics* **43** (2015), 1682–1715

A flexible semiparametric forecasting model for time series (with O. Linton and Z. Lu). *Journal of Econometrics* **187** (2015), 345–357.

Estimation for generalised varying-coefficient models with unspecified link functions (with W. Zhang and Y. Xia). *Journal of Econometrics* **187** (2015), 238–255.

Specification testing in nonstationary time series models (with J. Chen, J. Gao and Z. Lin). *Econometrics Journal* **18** (2015), 117–136.

Computing highly accurate confidence limits from discrete data using importance sampling (with C. Lloyd). *Statistics and Computing* **24** (2014), 663-673.

Estimation in partially single-index panel data models with fixed effects (with J. Chen and J. Gao). *Journal of Business and Economic Statistics* **31** (2013), 315-330.

Estimation in single-index panel data models with heterogeneous link function (with J. Chen and J. Gao). *Econometric Reviews* **32** (2013), 928-955.

A new diagnostic test in nonparametric panel data models (with J. Chen and J. Gao). *Econometric Theory* **28** (2012), 1144-1163.

Local linear fitting under near epoch dependence: uniform consistency with convergence rate (with Z. Lu and O. Linton). *Econometric Theory* **28** (2012), 935-958.

Semiparametric trending regression in panel data models with cross-sectional dependence (with J. Chen and J. Gao). *Journal of Econometrics* **171** (2012), 71-85.

Estimation in semiparametric regression with nonstationarity (with J. Chen and J. Gao). *Bernoulli* **18** (2012), 678–702.

Nonparametric time-varying coefficient panel data models with fixed effects (with J. Chen and J. Gao). *Econometrics Journal* **14** (2011), 387–408.

Asymptotic expansion for nonparametric M-estimators in nonlinear regression model with long-memory errors (with J. Chen and Z. Lin). *Journal of Statistical Planning and Inference* **141** (2011), 3035-3046.

Estimation in semiparametric time series regression (with J. Chen and J. Gao). *Statistics and Its Interface* **4** (2011), 243-251.

Statistical inference in partially time-varying coefficient models (with J. Chen and Z. Lin). *Journal of Statistical Planning and Inference* **141** (2011), 995-1013.

MANUSCRIPTS

Inference of grouped time-varying network vector autoregression models (with B. Peng, S. Tang and W. Wu). Under revision (2024).

Covariance function estimation for high-dimensional time series with dual factor structures (with C. Leng, H. Shang and Y. Xia). Under revision (2024).

High-dimensional functional time series: A selective review (with X. Qiao). Under revision (2024, in Chinese).

Estimating factor-based spot volatility matrices with noisy and asynchronous high-frequency data (with O. Linton and H. Zhang). Submitted (2024).

CONFERENCE & WORKSHOP PRESENTATION

12/2024: Workshop on "Statistical Methods for Network Analysis" (Invited Session), Tsinghua Sanya International Mathematics Forum, China.

12/2024: 2024 First Macau International Conference on Business Intelligence and Analytics (Invited Session), Macau.

12/2024: The 33rd Australian New Zealand Econometric Study Group (ANZESG) Meeting, University of Melbourne, Australia.

12/2024: The 2024 Econometric Society Australasian Meeting (Invited Session), Monash University, Australia.

11/2024: The SDU Symposium on Frontiers of Mathematics and Analysis, Control and Application of Complex Systems (Invited Session), Shandong University, China.

10/2024: CUHK Workshop: Recent Advancement in Causal Inference, Network and Financial Econometrics (Invited Session).

07/2024: The 2024 International Symposium of Econometric Analysis and Forecasting (Invited Session), Dalian, China.

07/2024: International Workshop on Econometrics with Its Application and Practice in Finance (Invited Session), Tianjin, China.

06/2024: International Symposium on Nonparametric Statistics 2024 (Invited Session), Braga, Portugal.

05/2024: The 18th International Symposium on Econometric Theory and Applications, Academia Sinica.

01/2024: IMS Asia-Pacific Rim Meeting (Invited Session), Melbourne, Australia.

09/2023: RSS 2023 International Conference (Invited Session), Harrogate, UK.

07/2023: The 2023 Asian Meeting of the Econometric Society, Nanyang Technological University, Singapore.

07/2023: 2023 Wuhan International Conference on Econometric Theory and Its Applications (Invited Session), Zhongnan University of Economics and Law, China.

05/2023: Workshop on Big Data in Economics and Finance, University of Cambridge.

04/2023: Workshop on Complex Data in Econometrics and Statistics (Organised Session), Limassol, Cyprus.

12/2022: 2022 CFE-CMStatistics Conference (Organised Session), London.

06/2022: The 5th International Conference on Econometrics and Statistics (Organised Session), Ryukoku University, Kyoto, Japan (virtual).

05/2022: 2022 Wuhan International Conference on Econometric Theory and Its Applications (Invited Session), Zhongnan University of Economics and Law, China (virtual).

05/2022: Sheffield Econometrics Workshop (Invited Session), UK.

03/2022: RCEA conference on Recent Developments in Economics, Econometrics and Finance (virtual).

12/2021: 2021 CFE-CMStatistics Conference (Organised Session), London (virtual).

12/2021: 2021 Stochastics & Actuarial – Liverpool, Leeds and York Workshop (virtual).

07/2021: The 26th International Panel Data Conference (virtual).

06/2021: The 5th International Workshop on Functional and Operatorial Statistics (virtual).

06/2021: 2021 Wuhan Workshop on Theory and Application of Econometrics (Invited Session), Zhongnan University of Economics and Law, China (virtual).

03/2021: Workshop on Stein's Method and High-Dimensional Time Series Analysis (Invited Session), Heilbronn Institute for Mathematical Research, Bristol (virtual).

07/2019: 2019 IMS-China Conference (Invited Session), Dalian, China.

06/2019: SHUFE Econometric Workshop (Invited Session), China.

05/2019: Workshop on Economic and Econometric Applications of Big Data (Invited Session), University of Cambridge, UK.

04/2019: Southampton Workshop in Econometrics and Statistics (Invited Session), University of Southampton, UK.

07/2018: 2018 ICSA (International Chinese Statistical Association) China Conference (Invited Session), Qingdao, China.

05/2018: Cambridge Workshop on Big Data in Financial Markets (Invited Session), University of Cambridge, UK.

12/2017: 2017 CFE-CMStatistics Conference (Organised Session), University of London, UK.

09/2017: 2017 RSS (Royal Statistical Society) International Conference (Invited Session), University of Strathclyde, Glasgow, Scotland.

12/2016: The 10-th ICSA International Conference (Invited Session), Shanghai Jiaotong University, China.

08/2016: 2016 Warwick Workshop of Large Scale Inference (Invited Session), University of Warwick, UK.

12/2015: 2015 CFE-CMStatistics Conference (Organised Session), University of London, UK.

09/2015: Cambridge-INET and CEMMAP Conference on Big Data, Big Methods (Invited Session), University of Cambridge, UK.

12/2014: 2014 CFE-ERCIM Conference (Organised Session), University of Pisa, Italy.

09/2014: Nonlinear Time Series Analysis-Thresholding and Beyond: a Conference in Honour of Prof Howell Tong (Invited Session), Department of Statistics, London School of Economics, UK.

07/2014: Monash Workshop on Nonparametrics, Time Series and Panel Data (Invited Session), Monash University, Australia.

07/2014: 2014 IMS-ASC Joint Meeting (Invited Session), Sydney, Australia.

06/2014: 2014 China Meeting of Econometric Society (Invited Session), Xiamen, China.

06/2014: The 2nd Conference of International Society of Nonparametric Statistics (Invited Session), Cadiz, Spain.

05/2014: York Workshop on Nonparametric and Semiparametic Methods (Invited Session), University of York, UK.

02/2014: Cambridge Conference on Nonparametric and Semiparametric Methods (Invited Session), University of Cambridge, UK.

12/2013: The 7th International Conference on Computational and Financial Econometrics (CFE 2013), University of London, UK.

10/2013: International Conference on Applicable Semiparametric (Invited Session), CASE, Humboldt-Universität zu Berlin, Germany.

08/2013: 2013 Asia Meeting of the Econometric Society, Singapore.

06/2013: 2013 China Meeting of the Econometric Society, Beijing, China.

09/2012: Workshop on Econometric Theory and Methodology, Monash University, Australia.

07/2012: The 8th World Congress in Probability and Statistics, Istanbul, Turkey.

05/2012: The 3rd XMU-Humboldt Workshop on "Nonparametric & Nonstationary Econometrics", Xiamen University, China.

07/2011: 2011 The Econometric Society Australasian Meeting, Adelaide, Australia.

04/2011: The 7th International Symposium on Econometric Theory and Applications, Melbourne, Australia.

07/2010: International Conference on Statistical Analysis of Complex Data, Yunnan University, China.

06/2008: The 1st IMS-China International Conference on Statistics and Probability, Zhejiang University, Hangzhou, China.

10/2007: Doctoral Forum of China (Statistics and Its Applications), Northeast Normal University, Changchun, China.

INVITED SEMINARS

2024: Zhejiang University, Shandong University, London School of Economics

2023: Jinan University

2022: University of Macau, Sunway University in Malaysia, Shandong University, Nanyang Technological University, University of Chinese Academy of Sciences

2021: Erasmus University Rotterdam, Shandong University, Xiamen University, University of Southampton.

2020: Shandong University, Shanghai Normal University, University of Electronic Science and Technology of China.

2019: London School of Economics and Political Science, Xiamen University, Zhejiang University, Zhejiang University of Finance & Economics, Alan Turing Institute, Shandong University of Finance and Economics.

2018: University of York, Zhejiang Gongshang University, Shandong University, Zhejiang University, York Management School.

2017: University of Nottingham, University of Brunel, Nankai University, Shanghai Jiaotong University, Zhejiang University, Renmin University of China.

2016: University of Bristol, University of Oxford, University of Warwick, University of Manchester, Shanghai University of Finance and Economics.

2015: University of Liverpool, University of Manchester.

2014: London School of Economics and Political Science, Australia National University, University of Bergen, Humboldt-Universität zu Berlin, KU Leuven, Capital University of Economics and Business

2013: University of Queensland, Zhejiang University, University of Adelaide, Nanyang Technological University, University of Southampton

2012: Monash University, Zhejiang University, Melbourne Business School, Texas A&M University, University of Adelaide

2011: Monash University, University of Melbourne

2010: University of Adelaide, Monash University

INVITED SHORT COURSES

07/2024: *Semiparametric Estimation and Forecasting of High-Dimensional Dynamic Time Series* & *High-Dimensional Functional Time Series*, 2024 Asian Summer School in Econometrics and Statistics, Dalian, China.

03/2024: *High-Dimensional Functional Time Series*, 2024 HiTEc Spring Course, Cyprus University of Technology, Limassol, Cyprus.

07/2023: *Functional Time Series*, Summer School, Shandong University, Qingdao, China.

Teaching and Supervision

TEACHING EXPERIENCE

Statistics and Financial Econometrics: Faculty of Business Administration, University of Macau, 2024

Statistics for Insurance: Department of Mathematics, University of York
2022 (5.0/5), 2021 (5.0/5), 2020 (4.2/5), 2019 (4.45/5), 2018 (5.0/5), 2017 (4.5/5), 2016 (4.6/5), 2015 (4.9/5)

(Advanced) Multivariate Analysis: Department of Mathematics, University of York
2022 (4.0/5), 2021 (4.67/5), 2020 (4.5/5), 2019 (4.26/5), 2018 (4.7/5), 2017 (4.4/5), 2014 (4.3/5)

Statistics II: Department of Mathematics, University of York
2013 (3.3/5)

Data Analysis in Business: Department of Econometrics and Business Statistics, Monash University, 2012

Applied Econometrics: Department of Econometrics and Business Statistics, Monash University, 2011

SUPERVISION

- PhD supervision:
  Haoxuan Zhang (York, 2020–2025)
  Yuning Li (Zhejiang University, 09/2017–09/2018): University of York, UK
  Jiraroj Tosasukul (York, 2015–2019): Naresuan University, Thailand.
  Bruce Chen (Monash University, 2010–2015, co-supervisor): Senior Analyst of Quantitative Analysis at National Australia Bank.
- PhD Thesis Advisory Panel: Junxuan Jiang (2021–2024), Dingjia Cao (2020–2024), Peiyun Hu (2018–2023), Matthew Sparkes (2018–2021), Zhongmei Ji (2014–2018), Xiaochen Kou (2014–2018), Xiang Li (2013–2016), Madalina Beda-Ingiovschi (2014–2016), Yuan Ke (2013–2015), Hongjia Yan (2013).
- PhD thesis examination: Dingjia Cao (University of York, 2024), Wenyu Cheng (London School of Economics, 2024), Peiyun Hu (University of York, 2023), Wenqi Lu (Hong Kong City University, 2022), Jonathan Embleton (University of York, 2021), Cheng Chen (London School of Economics, 2021), Harshanie Lakshika Jayetileke (Queensland University of Technology, 2021), Lizhu Tao (University of Warwick, 2020), Jiadong Mao (University of Melbourne, 2020), Zhongmei Ji (University of York, 2018), Xiaochen Kou (University of York, 2018), Natchalee Srimaneekarn (University of Southampton, 2016), Xiang Li (University of York, 2016), Mingzhu Sun (University of Queensland, 2016), Shaoke Lei (University of Melbourne, 2016), Hongjia Yan (University of York, 2013), Farshid Jamshidi (University of Melbourne, 2011).

Administrative Service

INTERNAL SERVICES

Member of Senate, University of Macau (10/2024–)

Member of Senate Research Committee, University of Macau (10/2024–)

Member of Faculty Research Committee, Faculty of Business Administration, University of Macau (10/2024–)

Member of Department Executive Committee, Department of Finance and Business Economics, University of Macau (08/2024–)

Head of Section (Statistics & Probability), Department of Mathematics, University of York (09/2019–06/2023)

Member of Departmental Management Team, Department of Mathematics, University of York (09/2019–06/2023)

Member of Departmental Research Committee, Department of Mathematics, University of York (09/2019–06/2023)

Member of the Recruitment Committee (Lecturer), Department of Mathematics, University of York (10/2013, 02/2017, 01/2019, 07/2019, 06/2023)

Member of the Recruitment Committee (Chair/Reader), Department of Mathematics, University of York (11/2022, 05/2023)

Member of the Recruitment Committee (Associate Lecturer), Department of Mathematics, University of York (05/2018, 08/2022)

Member of Equality and Good Practice Committee, Department of Mathematics, University of York (09/2018–09/2020)

Deputy Chair of Graduate Research School Committee, Department of Mathematics, University of York (09/2018–09/2019)

Member of the Graduate Research School Committee, Department of Mathematics, University of York (04/2013–09/2019)

Admission Tutor for PhD in Statistics, Department of Mathematics, University of York (01/2015–09/2019)

International Tutor, Department of Mathematics, University of York (09/2016–06/2019)

Convener of the Statistics Study Group, Department of Mathematics, University of York (10/2015–09/2018)

Acting Chair of the Department Graduate Research School Committee, Department of Mathematics, University of York (01/2018–03/2018)

Organiser of the Statistics Seminar, Department of Mathematics, University of York (10/2013–12/2016)

Member of the Assessment Committee, Department of Mathematics, University of York (01/2014–06/2014)

External Grant Assessment

EPSRC Peer Review College Member (2017–).

EPSRC Mathematical Sciences Prioritisation Panel Member, 2022.

Research Proposal Assessor for ARC (Australian), Czech Science Foundation, EPSRC (UK), ESRC (UK), Leverhulme Trust (UK), MRC (UK), NSFC (China) and RGC (Hong Kong).

Conference & Workshop Organisation

Co-Chair of the Programme Committee and Organizing Committee, The 19th International Symposium on Econometric Theory and Applications (SETA), 2025,

Co-Chair of the Scientific Programme Committee for the International Conference on Computational and Financial Econometrics (CFE), 2021.

Organiser of the Inaugural Meeting of the Greater Bay Econometrics Study Group, University of Macau, 2024.

Organiser of the Workshop on Modelling Large-Scale Time Series, York, 2023.

Organiser of the Workshop on Modelling Complex Data: New Methodology & Theory, York, 2022.

Member of the Scientific Programme Committee for the International Conference on Computational and Financial Econometrics (CFE), 2015–2019, 2022-2024.

Member of the Program Committee of Asia Meeting of the Econometric Society, Nanyang Technological University, Singapore, 2023.

Member of the Scientific Programme Committee of the HiTEc meeting & Workshop on Complex Data in Econometrics and Statistics, Cyprus, 2023.

Member of the Scientific Programme Committee for the International Conference on Econometrics and Statistics (EcoSta), 2017, 2018, 2022.

Member of the Programme Committee for the 7-th International Conference on Time Series and Forecasting (ITISE 2021), Gran Canaria, Spain.