CHEUNG Ying Lun (張應麟)

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ACADEMIC POSITIONS

Capital University of Economics and Business, International School of Economics and Management

Assistant Professor, 2019–Present.

EDUCATION

Ph.D. Finance, Goethe University Frankfurt, 2019.

Dissertation Title: "Advances in Factor Models".

Supervisors: Michael BINDER, Uwe HASSLER.

B.Sc. Quantitative Finance, Hong Kong University in Science and Technology, 2013.

Minors in Mathematics.

RESEARCH INTERESTS

Big Data Econometrics, Time Series Analysis, Panel Data Models

PUBLICATIONS

1. Cheung, Y. L. and U. Hassler (2019). Whittle-type estimation under long memory and nonstationarity. *AStA Advances in Statistical Analysis*. Accepted.

WORKING PAPERS

2. Binder, M., Y. L. Cheung, G. Georgiadis and S. Sharma. International Financial Integration and Output Growth.
3. Cheung, Y. L. Long Memory Factor Model: On the Estimation of Factor Memory.
4. Cheung, Y. L. Sieve Estimation of Time-varying Factor Models

WORK IN PROGRESS

5. Bao, Y. and Y. L. Cheung. Long-Run Risks with Long Memory.
6. Cheung, Y. L. Estimation and Identification of Matrix-Valued Factor Models: A 2DPCA Approach.
7. Cheung, Y. L. Forecasting Vast Realized Covariance Matrices

CONFERENCE PRESENTATIONS

2018 Econometric Society European Winder Meeting (ESEWM 2018, Naples), Midwest Econometrics Group Meeting (MEG 2018, Madison, WI), International Association for Applied Econometrics (IAAE 2018, Montréal), North American Meeting of the Econometric Society (NAMES 2018, Davis, CA), 24th International Panel Data Conference (24th IPDC, Seoul), China Meeting of the Econometric Society (CMES 2018, Shanghai), 14th International Symposium on Econometric Theory and Applications (14th SETA, Sydney),

2017 28th $(EC)^2$ Conference on Time-varying Parameter Models (28th $(EC)^2$, Amsterdam), 3rd Vienna Time Series Workshop on High-Dimensional Time Series in Macroeconomics and Finance (VTSW 2017, Vienna), 6th Rhenish Multivariate Time Series Econometrics Meeting (6th RMSE, Rotterdam)

TEACHING

Capital University of Economics and Business

Financial Econometrics (Bachelor): Autumn 2019.

Goethe University Frankfurt

Advanced Econometrics 2 (Ph.D.): Spring 2019.