

Yuan Xue[§]

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EDUCATION

Duke University, Durham, NC

PhD, Economics *Expected 05/2018*
Committee: Tim Bollerslev (co-chair), Jia Li (co-chair), George Tauchen, Federico Bugni
MA, Economics *08/2011-12/2012*

Peking University, Beijing, China

BA, Finance Guanghai School of Management *09/2007-07/2011*
BS, Statistics Department of Mathematical Sciences

New York University, New York, US

Exchange Program Leonard N. Stern School of Business *01/2010-05/2010*

RESEARCH INTERESTS

Financial Economics, Applied Econometrics

WORKING PAPERS

“Investor Sentiment and Volume-Volatility Relationship” (Job Market Paper)

“Volume, Volatility and Public News Announcements”, with Tim Bollerslev and Jia Li, revise and resubmit to *Review of Economic Studies*

WORK IN PROGRESS

“Efficient Estimation of Integrated Volatility with Irregular Observation Times”

RESEARCH EXPERIENCES

Graduate Assistant, Professor Jia Li, Duke University *08/2013-present*
Research Assistant, Professor John Graham, Duke University *05/2012-07/2012*
Research Assistant, Professor Stijn Van Nieuwerburgh, New York University *02/2010-05/2010*

[§] The latest version of my CV can be found at <https://sites.duke.edu/yuanxue/curriculum-vitae/>.

TEACHING EXPERIENCES

The Department of Economics, Duke University

Instructor for Econ 612 Time Series Econometrics

TA for Econ 471 Financial Market and Investments

*2016 Summer
2016 Spring & Fall*

The Department of Statistics, Duke University

TA for STA 611 Introduction to Statistical Methods (graduate level)

TA for STA 103 Probability and Statistical Inference

*2012 Fall
2012 Spring*

HONORS AND AWARDS

2017 Denis S. Karnosky/William Yohe Fellowship Endowment Fund

2015 Duke Summer Research Fellowship

2011-2012 Duke University Tuition Waiver

2011 Peking University Distinguished graduate

2010 Peking University 1987 Alumnus Scholarship

2009 National Scholarship

2008 Fangzheng Scholarship

SKILLS

Computer skills: Matlab, Python, SAS, R, STATA, Java, LaTeX, Mathematica

Languages: Chinese (native) English (fluent)

REFERENCES

Prof. Tim Bollerslev (Duke University, Economics)

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Prof. Jia Li (Duke University, Economics)

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Prof. Andrew Patton (Duke University, Economics)

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