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# Weiming LI

## Personal Details

- Degree: Ph.D in Economics
- Research Interest: Non-Parametric Econometrics, Microeconometrics, Factor Model, Financial Econometrics

## Educational Background

- Ph.D. in Economics, Tsinghua University, 2014
- M.A. in Finance, Tsinghua University, 2008
- B.S. in Mathematics and Physics, Tsinghua University, 2005

## Teaching Experience

- 2014-present, Capital University of Economics and Business, Financial Mathematics and Engineering
- 2014-present, Capital University of Economics and Business, Financial Derivatives
- 2011-2014, Tsinghua University, Teaching Assistant: Intermediate and Advanced Microeconomics, Intermediate and Advanced Macroeconomics, Econometrics, Time Series Analysis, Principles of Economics, Behavioral Economics...

## Working Experience

- Sept. 2014-present, Assistant Professor, International School of Economics and Management, Capital University of Economics and Business
- Aug. 2012-Sept. 2013, Visiting Scholar, Department of Economics, Stanford University
- Fall 2011, Research Assistant, Center for International Economics Research, Tsinghua University

## Publications

- Li, K., & Li, W. (2013). Estimation of varying coefficient models with time trend and integrated regressors. ***Economics Letters***, 119(1), 89-93.
- Hong, H., Li, W., & Wang, B. (2015). Estimation of dynamic discrete models from time aggregated data. ***Journal of Econometrics***, 188(2), 435-446.
- Li, W., Gao, J., Li, K., & Yao, Q. (2015). Modeling multivariate volatilities via latent common factors. ***Journal of Business & Economic Statistics***, forthcoming.

## Research Grants

- Jan 2017 - Dec 2019: Analysis of Multivariate Volatilities on High Dimensional Financial Data via Factor Approach. National Natural Science Foundation of China: 71601131.