Yucheng Sun

Personal information

Language: Chinese (native), English (fluent)

Programming skill: MATLAB, STATA, LATEX

Research interests: Econometrics, High-frequency data

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Educational background

Ph.D. in Finance, Universitat Pompeu Fabra, 2017

Bachelor in Economics, Southwestern University of Finance and Economics, 2010

Working experience

2017.9-2018.11, Capital University of Economics and Business, Assistant Professor

2018.12-2025.01, Capital University of Economics and Business, Associate Professor

2025.01-present, Capital University of Economics and Business, Professor

Teaching experience

Corporate Finance (for Master students), Econometrics (for undergraduates), Financial modelling and data analysis (for undergraduates)

Publications

1.Christian Brownlees, Eulalia Nualart, Yucheng Sun, 2018, Realized networks, Journal of Applied Econometrics, 33(7), 986-1006

2.Yucheng Sun, 2019, Detecting price jumps in the presence of market microstructure noise, Journal of Nonparametric Statistics, 31(3), 769-793

3.Christian Brownlees, Eulalia Nualart, Yucheng Sun, 2020, On the estimation of integrated volatility in the presence of jumps and microstructure noise, Econometric Reviews, 39(10), 991-1013

4.Yucheng Sun, Wen Xu, 2022, A factor-based estimation of integrated covariance matrix with noisy high-frequency data, Journal of Business & Economic Statistics, 40(2), 770-784

5.Yucheng Sun, Wen Xu, Chuanhai Zhang, 2023, Identifying latent factors based on high-frequency data, Journal of Econometrics, 233(1), 251-270

6.Chuanhai Zhang, Yucheng Sun, Wen Xu, 2023, Good and bad jump spillovers: A perspective of mutually exciting jumps[J]. Systems Engineering — Theory & Practice, 43(4): 1068–1087

7.Yucheng Sun, 2023, Testing for jumps with robust spot volatility estimators, Statistica Neerlandica, accepted

Research grant:

Jan. 2022-Dec. 2024, 主持 “对中国金融资产波动的稳健性估计及其应用", National Natural Science Foundation of China