Linqi Wang

Faculty of Economics, University of Cambridge
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Employment

University of Cambridge — **Cambridge, United Kingdom**
Postdoctoral Research Associate — *07/2022 - present*

Education

Université catholique de Louvain — **Louvain-la-Neuve, Belgium**
PhD in Econometrics and Statistics — *09/2018 - 06/2022*
Areas of concentration: Financial Econometrics, Quantitative Finance

University of Cambridge — **Cambridge, United Kindom**
Visiting PhD student — *10/2021 - 03/2022*
Host: Oliver B. Linton

New York University — **New York, United States**
Master of Science in Financial Engineering — *09/2015 - 06/2017*

Shandong University — **Jinan, China**
Bachelor of Arts in Economics — *09/2011 - 06/2015*
Major: Financial Engineering

Publications

- **Dynamic Autoregressive Liquidity (DArLiQ)**.
  Joint with C.M. Hafner (UCLouvain), O.B. Linton (University of Cambridge).
  Journal of Business & Economic Statistics, 2023.

- **Asymmetric short-rate model without lower bound**.
  Joint with F. Vrins (UCLouvain).
  Quantitative Finance, 2023.

- **Dynamic portfolio selection with sector-specific regularization**.
  Joint with C.M. Hafner (UCLouvain).
  Econometrics and Statistics, 2022.

- **A dynamic conditional score model for the log correlation matrix**.
  Joint with C.M. Hafner (UCLouvain).
  Journal of Econometrics, 2021.

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Working Papers

- **The effect of stock splits on liquidity in a dynamic model**.
  Joint with C.M. Hafner (UCLouvain), O.B. Linton (University of Cambridge).
  Cambridge Working Papers in Economics, 2024.

Work in Progress

- **Forever blowing bubbles: modeling prices from speculative markets**.
  Joint with C.M. Hafner (UCLouvain), A.C. Harvey (University of Cambridge).

Teaching Experience

University of Cambridge — **Cambridge, United Kingdom**
Teaching Assistant — *01/2023 - present*

- R301a: Advanced Econometrics II - Time Series. Course instructor: Professor Andrew C. Harvey

Université catholique de Louvain — **Louvain-la-Neuve, Belgium**
Teaching Assistant — *01/2020 - 06/2022*

- LLSMS2225: Derivatives Pricing. Course instructor: Professor Frédéric Vrins
- LLSMS2226: Credit & Interest Rates Risk. Course instructor: Professor Frédéric Vrins

Scholarships and Awards

- Travel grant, The Society for Financial Econometrics 15th Annual Conference, 2023.
- PhD Scholarship, Actions de Recherche Concertées (ARC) Grant, 2018-2022.
- Mobility Grant, Belgian National Fund for Scientific Research (F.R.S.-FNRS), 2021-2022.
- Erasmus+ Mobility Grant, Université catholique de Louvain, 2021-2022.

Conferences and Presentations

- 2023: Econometrics PhD Workshop (Cambridge, United Kingdom),
  15th Annual SoFiE Conference (Seoul, South Korea).
- 2022: IRTG Summer Camp (Buckow, Germany),
  QFFE International Conference (Marseille, France).
- 2021: CFE-CMStatistics Conference (London, United Kingdom),
  13th Annual SoFiE Conference (UC San Diego, United States),
  Louvain Finance Seminar (UCLouvain, Belgium) .

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- 2020: 31st (EC)^2 Conference (Paris, France),
  SoFiE Financial Econometrics Summer School (NYU Shanghai, China),
  12th World Congress of the Econometric Society (Bocconi University, Italy),
  ISBA Young Researchers Day (UCLouvain, Belgium),
  Louvain Finance PhD Workshop (UCLouvain, Belgium).

Languages and Skills

Languages:	Mandarin (native), English (proficient).
Computer:	C++, Git, LaTeX, Matlab, MS Office, Python, R, VBA.
Certifications:	Passed Chartered Financial Analyst (CFA) Exam Level III, Society of Actuaries (Exams P, FM, MFE).