李星宇

北京大学国家发展研究院经济学博士候选人

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电子邮箱：x.y@pku.edu.cn

通讯地址：北京市海淀区颐和园路 5 号北京大学国家发展研究院承泽园 349 室

教育背景

经济学博士，北京大学，预计 2025 年 7 月（导师：孙振庭）

经济学硕士，北京大学，2022 年 7 月（导师：沈艳）

经济学学士，北京大学，2019 年 7 月

研究领域

理论计量经济学：异质性处理效应的估计和推断、面板因子模型、非参数模型设定检验、结构估计

求职论文

Factor-based estimation of treatment effects in panel data models with spatial interference.

论文发表

1. Confidence intervals of treatment effects in panel data models with interactive fixed effects (with Yan Shen and Qiankun Zhou). *Journal of Econometrics*, 2024, Vol.240, No.1, 105684.

2. 大数据背景下面板数据政策评估的估计和推断（与沈艳、周前坤合作）. *数量经济技术经济研究*, 2022 年第 6 期, 120-139.

工作论文

1. Prediction intervals of panel data approach for programme evaluation (with Hongyi Jiang, Yan Shen and Qiankun Zhou). R&R at *Journal of Applied Econometrics*.

2. Unified inference on moment restrictions with nuisance parameters (with Xiaojun Song and Zhenting Sun). R&R at *Econometric Theory*.

3. Nonparametric tests for equality of conditional distributions (with Xiaojun Song and Zhenting Sun).

Presented at: *2024 Conference of the International Association for Applied Econometrics*,

and *2024 Asian Meeting of the Econometric Society*.

教学经历

主讲：数据分析和计量经济学编程（本科生课，MATLAB 部分，10 课时）

助教：结构方程计量经济学（博士生课）、高级计量经济学（博士生课）、计量经济学（本科生荣誉课）

奖励荣誉

北京大学博士研究生校长奖学金，2024 年

北京大学一等奖学金，2023 年

Xingyu Li

PhD Candidate in Economics,
National School of Development, Peking University
(Updated on 7th November, 2024)

E-mail: x.y@pku.edu.cn
Address: 349 Chengzeyuan, National School of Development, Peking University, 5 Yiheyuan Road, Haidian, Beijing

Education

PhD in Economics, Peking University, July 2025 (expected) (Advisor: Zhenting Sun)

MA in Economics, Peking University, July 2022 (Advisor: Yan Shen)

BA in Economics, Peking University, July 2019

Research Interests

Theoretical Econometrics: Estimation and inference of heterogeneous treatment effects, Panel factor models, Nonparametric tests for model specifications, Structural estimation

Job Market Paper

Factor-based estimation of treatment effects in panel data models with spatial interference.

Publications

1. Confidence intervals of treatment effects in panel data models with interactive fixed effects (with Yan Shen and Qiankun Zhou). *Journal of Econometrics*, 2024, Vol.240, No.1, 105684.

2. Estimation and inference of treatment effects with panel data in the big data era (with Yan Shen and Qiankun Zhou, in Chinese). *Journal of Quantitative & Technological Economics (数量经济技术经济研究)*, 2022, No.6. 120-139.

Working Papers

1. Prediction intervals of panel data approach for programme evaluation (with Hongyi Jiang, Yan Shen and Qiankun Zhou). R&R at *Journal of Applied Econometrics*.

2. Unified inference on moment restrictions with nuisance parameters (with Xiaojun Song and Zhenting Sun). R&R at *Econometric Theory*.

3. Nonparametric tests for equality of conditional distributions (with Xiaojun Song and Zhenting Sun).
Presented at: *2024 Conference of the International Association for Applied Econometrics*,
and *2024 Asian Meeting of the Econometric Society*.

Teaching

Instructor: Data Analysis and Econometric Programming (Undergraduate level, 5 two-hour lectures on MATLAB)
Teaching Assistant: Structural Econometrics (PhD level), Advanced Econometrics (PhD level), Econometrics (Honours, undergraduate level)

Awards and Honours

Peking University President Scholarship for PhD Students, 2024
The First Prize of Peking University Scholarship, 2023