Qiyang Yu

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Research Interests

Econometrics, High-dimensional Econometrics, Financial Econometrics

Education

- Ph.D. in Economics, University of Rochester, Expected 2027
- B.A. in Economics, University of Michigan, 2021

Job Market Paper

- **Spillovers Under Common Shocks In Panel Data: Estimation And Inference**

  Abstract: I propose a latent-network model that recovers spillover links while controlling for common shocks. The model estimates interaction structures in a data-driven way rather than imposing them ex ante. I establish inferential theory in large panels.

Publications

- **Diffusion Index Forecasting With Tensor Data**
  (with Bin Chen and Yuefeng Han), *Journal of Econometrics*, 2026
- **Estimation and Inference For CP Tensor Factor Models**
  (with Bin Chen and Yuefeng Han), *Journal of Econometrics*, 2025

Working Papers

- **Useful Factors Are Fewer Than You Think**
  (with Bin Chen and Guofu Zhou), 2023.

Work in Progress

- **Semi-parametric Inference in Panel Data with Interactive and High-dimensional Confounding**
  (with Bin Chen and Yukun Ma)
- **Missing Imputation of CP Factor Model**
  (with Bin Chen and Yuefeng Han)
- **Asset Pricing with a Latent Network**
  (with Qixiang Gao)

Teaching Experience

- Instructor, ECON 231: Econometrics (Undergraduate), Summer 2026
- Instructor, ECON 230: Economic Statistics (Undergraduate), Summer 2024

- Teaching Assistant, ECON 485–486: Introduction to Econometrics (Graduate), Spring 2024–2026
- Teaching Assistant, ECON 230: Economic Statistics (Undergraduate), Fall 2023–2025

Presentations

- Southern Economic Association (SEA) 96^{th} Annual Meeting, 2026, Upcoming
- New York State Economic Association (NYSEA) Conference, 2026, Upcoming
- Canadian Econometrics Study Group (CESG) Conference, 2026, Upcoming
- Midwest Econometrics Group (MEG) Conference, 2026, Upcoming
- AMES-China, Hong Kong, 2026
- Midwest Econometrics Group (MEG) Conference, 2025.

Referee Service

Journal of Applied Econometrics; *Econometric Reviews*

Skills

- Programming: Python, R, Matlab