Assistant Professor WANG, LI

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Academic Qualification

Ph.D. in Statistics, University of Macau, Macau, China, 2018
Master in Financial Mathematics, University of Macau, Macau, China, 2014
Bachelor in Mathematics and Applied Mathematics, Jilin University, China, 2011

Teaching Area

Linear Algebra and Probability (Undergraduate,2019)
Discrete Mathematics (Undergraduate, 2020-2021)
Calculus III (2020-2021)
Times Series Analysis (MSc in Applied Math and Data Science, 2019-2021)

Research Area

Statistics for Stochastic Processes, Financial Statistics, Economitric Mathematics

Working Experience

Assistant Professor, Macau University of Science and Technology, Sep 2019 ~ Present
Lecturer, School of Applied Mathematics, Beijing Normal University, Zhuhai, Sep 2018 ~ Aug 2019

Academic Publication

Li Wang, Zhi Liu, Xiaochao Xia. Rate efficient estimation of realized Laplace transform of volatility with microstructure noise. Scandinavian Journal of Statistics, vol. 46, no. 3, pp. 920-953, 2019.

Li Wang, Zhi Liu, Xiaochao Xia. Realized Laplace transforms for pure jump semimartingales with presence with microstructure noise. Soft Computing, vol. 23, no.14, pp. 5739-5752, 2019.

Qiang Liu, Yiqi Liu, Zhi Liu, **Li Wang**. Estimation of spot volatility with superposed noisy data. North American Journal of Economics and Finance, vol. 44, pp. 62-79, 2018.

Deng Ding, Wenfei Wang, **Li Wang**. The Least-squares Monte Carlo method for pricing options embedded in mortagages. Journal of Applied Finance & Banking, vol. 6, no. 2, pp. 1-20, 2016.