Qihui Chen

School of Management and Economics
The Chinese University of Hong Kong, Shenzhen
2001 Longxiang Avenue, Longgang District, Shenzhen, China 518172
Phone: +86(0)755-23518827, Email: qihuichen@cuhk.edu.cn
Website: https://chen-et-al.github.io

Professional Experience

Associate Professor, The Chinese University of Hong Kong, Shenzhen, July 2023 - Present

Assistant Professor, The Chinese University of Hong Kong, Shenzhen, July 2017 - June 2023

Education

Ph.D. in Economics, University of California, San Diego, USA, 2017

M.S. in Economics, Singapore Management University, Singapore, 2011

M.A. in Economics, Xiamen University, China, 2011

B.S. in Mathematics & B.A. in Economics, Xiamen University, China, 2008

Publications

[1] "A Unified Framework for Estimation of High-dimensional Conditional Factor Models"
Journal of the American Statistical Association, forthcoming.

[2] "Robust and Optimal Estimation for Partially Linear IV Models with Partial Identification"
Journal of Econometrics, 221(2): 368–380, 2021.

[3] "Improved Inference on the Rank of a Matrix"
Quantitative Economics, 10(4): 1787–1824, 2019 (with Zheng Fang).

[4] "Inference on Functionals under First Order Degeneracy"
Journal of Econometrics, 210(2): 459–481, 2019 (with Zheng Fang).

[5] "Testing Homogeneity in Panel Data Models with Interactive Fixed Effects"
Econometric Theory, 29(6): 1079–1135, 2013 (with Liangjun Su).

[6] "Improvement in Finite-Sample Properties of GMM-Based Wald Tests"
Computational Statistics, 28(2): 735–749, 2013 (with Yu Ren).

Working Papers

- "Debiased Machine Learning: Identification, Estimation, and Shape Constraints"
  With Ka Yan Cheng and Zheng Fang.
- "Debiased Bayesian Inference for High-dimensional Regression Models"
  Revise and Resubmit at Journal of Econometrics (with Zheng Fang and Ruixuan Liu).
- "Economically Guided Sparse Factors"
  With Lin William Cong and Chunyu Qi.
- "Conditional Quantile Factor Models with Applications to Asset Pricing"
  Revise and Resubmit at Journal of Econometrics.

- "Semiparametric Conditional Factor Models in Asset Pricing"
  Revise and Resubmit at Journal of Finance (with Nikolai Roussanov and Xiaoliang Wang).
- "Implementing an Improved Test of Matrix Rank in Stata"
  Revise and Resubmit at the Stata Journal (with Zheng Fang and Xun Huang).

Honors and Awards

- SME-SFI Postgraduate Teaching Award, CUHK-Shenzhen, 2025
- NSFC Grant #72373128, 2024-2027
- NSFC Grant #72341028, 2024-2024
- NSFC Grant #T2261160400, 2023-2026
- NSFC Grant #72133005, 2022-2026
- Shenzhen STIC Grant, 2022-2026
- SME Research Award, CUHK-Shenzhen, 2021
- Presidential Young Fellow, CUHK-Shenzhen, 2020-2021
- NSFC Grant #71803169, 2019-2021
- The President's Fund, CUHK-Shenzhen, 2017-2020
- Graduate Student Travel Grant, U.C. San Diego, 2016, 2017
- Clive Granger Research Fellowship, U.C. San Diego, 2014
- Walter P. Heller Best Third Year Paper Award, U.C. San Diego, 2014
- Huawei Fellowship, Xiamen University, 2007

Teaching Experience

- FIN 6103: Financial Econometrics and Applications (Master, CUHK-Shenzhen, 2025 - Present)
- ECON 6109: Econometrics of Financial Markets (Master, CUHK-Shenzhen, 2026 - Present)
- ECON 6231: Econometrics I (PhD, CUHK-Shenzhen, 2019 - 2025)
- ECON 6126: Machine Learning in Business and Economics (Master, CUHK-Shenzhen, 2021 - 2025)
- ECON 3080: Machine Learning for Business (Undergraduate, CUHK-Shenzhen, 2021 - 2023)
- ECON 6102: Advanced Econometrics (Master,CUHK-Shenzhen, 2017 - 2019)
- ECON 3121: Introductory Econometrics (Undergraduate, CUHK-Shenzhen, 2017 - 2020)

Professional Activities

- Refereeing for: *Conference on Learning Theory (COLT)*, *Econometrics*, *Economics Journal*, *Econometric Review*, *Econometric Theory*, *Journal of the American Statistical Association*, *Journal of Business & Economic Statistics*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of Financial Economics*, *Management Science*, *National Natural Science Foundation of China*, *Oxford Bulletin of Economics and Statistics*, *Statistics and Probability Letters*, *Quantitative Economics*, *Review of Asset Pricing Studies*, *Studies in Nonlinear Dynamics & Econometrics*

Last updated: August 2, 2026