

EMPLOYMENT

- **The University of Hong Kong** Hong Kong
Assistant Professor, Department of Innovation and Information Management *Jun 2026 - present*
Faculty of Business and Economics

EDUCATION

- **Stanford University** Stanford, CA, USA
Ph.D. in Management Science and Engineering *Sep 2020 - Jun 2026*
Advisor: Prof. Markus Pelger
- **Peking University** Beijing, China
B.S. in Mathematics and Applied Mathematics (Highest Honors) *Sep 2016 - Jun 2020*

RESEARCH INTERESTS

My research interests lie broadly in data-driven decision-making, focusing on developing advanced machine learning and statistical methods with rigorous theoretical foundations for applications in finance and causal inference.

JOURNAL PUBLICATIONS & WORKING PAPERS

- **Inference with AI-Generated Covariates**
Junting Duan, Markus Pelger
Working Paper
Conference Presentations: NBER Summer Institute Frontier Econometric Methods
- **Imputation-Powered Inference for Missing Covariates**
Junting Duan, Markus Pelger
Working Paper
Seminar Presentations: Stanford University, The University of Hong Kong, National University of Singapore, The Chinese University of Hong Kong, Peking University, Tsinghua University, Fudan University
Conference Presentations: SoFiE Annual Conference, INFORMS Annual Meeting, the ABFR Doctoral Research Symposium, the World Online Seminar on ML in Finance
- **Automatic Doubly Robust Forests**
Zhaomeng Chen, **Junting Duan**, Victor Chernozhukov, Vasilis Syrgkanis
Working Paper
Seminar Presentations: Stanford University, Peking University
- **Learning Illiquid Asset Prices**
Junting Duan, Yang Fan, Kay Giesecke
Working Paper
Seminar Presentations: UC Berkeley
Conference Presentations: Western Conference on Mathematical Finance, 2nd Quantitative Investment Symposium, Frontiers in Quantitative Finance Seminar, Workshop on Financial and Insurance Mathematics
- **Factor Analysis for Large Non-Stationary Panels with Endogenous Missingness and Applications to Causal Inference**
Junting Duan, Markus Pelger, Ruoxuan Xiong
Management Science, Accepted
Seminar Presentations: Stanford University, HKUST (GZ)
Conference Presentations: NBER Forecasting & Empirical Methods, American Economic Association Annual Meeting, Causal Science 2023 Conference, NBER-NSF Time-Series Conference, INFORMS Annual Meeting, the International Conference on Econometrics and Statistics, the Annual Conference of the Society for Economic Measurement

- **Change-Point Testing for Risk Measures in Time Series**

Lin Fan, **Junting Duan**, Peter Glynn, Markus Pelger

Journal of Financial Econometrics, *Accepted*

Conference Presentations: NBER-NSF Time-Series Conference

- **Target PCA: Transfer Learning Large Dimensional Panel Data**

Junting Duan, Markus Pelger, Ruoxuan Xiong

Journal of Econometrics, 244(2): 105521, 2024

Seminar Presentations: Stanford University, University of Rochester, Oxford University

Conference Presentations: NBER-NSF Time-Series Conference, California Econometrics Conference, SoFiE Annual Conference, North American Meeting of the Econometric Society

PRESENTATIONS

2026 ABFR Doctoral Research Symposium; Stanford University

2025 INFORMS Annual Meeting; Western Conference on Mathematical Finance; World Online Seminar on ML in Finance; Stanford University; The University of Hong Kong; National University of Singapore; The Chinese University of Hong Kong; Peking University; Tsinghua University; Fudan University

2024 INFORMS Annual Meeting; Stanford University

2023 Causal Science Conference; California Econometrics Conference; Stanford University

2022 SoFiE Annual Conference; Oxford University

PROFESSIONAL SERVICE

- **Journal Reviewer:**

Journal of Econometrics, *Management Science*, *Operations Research*, *Quantitative Economics*, *Econometrics and Statistics*, *Journal of Business & Economic Statistics*

- **Conference Service:**

Session Chair, INFORMS Annual Meeting, 2025

Reviewer, The 4th ACM International Conference on AI in Finance, 2023

HONORS & AWARDS

- Charles and Katherine Lin Graduate Fellowship, 2024-2025
- Stanford MS&E Course Assistant Award, 2024
- Jerome Kaseberg Doolan Graduate Fellowship, 2023-2024
- Charles and Katherine Lin Graduate Fellowship, 2022-2023
- Stanford School of Engineering Fellowship, 2020-2021
- Peking University School of Mathematical Sciences Highest Honors (Awarded to top students), 2020

TEACHING

- MS&E 245A Investment Science (Prof. Markus Pelger)
Teaching Assistant, Fall 2021-2025
- MS&E 221 Stochastic Modeling (Prof. Peter Glynn)
Teaching Assistant, Spring 2023-2025
- MS&E 211 Introduction to Optimization (Prof. Ashish Goel)
Teaching Assistant, Winter 2021-2022