Abstract

In this talk, I will give a brief overview of FinTech research based on my recent working papers.

(1) Marketability Restriction: how to value a discount for lack of marketability.

(2) Stablecoins: how to design and evaluate stable cryptocurrencies.

(3) Mixed Frequency Analysis: how to build a criterion for model uncertainty under the Mixed Data Sampling (MIDAS) framework.

(4) Robust Inference with Heavy-Tailed Innovations: how to do statistical inference based on the heavy-tailed or time-series noises.

Keywords: Marketability, Stablecoins, High frequency data, Heavy tails.