Curriculum Vitae

Qi Li

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Education: Ph.D., Texas A&M University (Economics), 1991

M.S., Nankai University, China (Physics), 1985

B.S., Peking University, China (Astrophysics), 1982

Working Experiences:

Assistant Professor, University of Guelph, July 1991 - June 1994.

Assistant Professor, Indiana University, Jan. 1993 - Dec. 1993.

Associate Professor, University of Guelph, July 1994 - June 1996.

Professor, University of Guelph, July 1996 to July 2000.

Professor, Texas A&M University, Aug. 2000 to present.

Hugh Roy Cullen Professor in Liberal Arts, TAMU, 2001 to present.

Teaching Experiences:

Undergraduate courses: Statistics, Introduction to Econometrics, Time-series Econometrics, Economic Forecasting.

Graduate courses: Financial Econometrics, Probability and Statistics, Panel data method, Time-Series Econometrics, Nonparametric econometrics.

Editorialship:

Co-editor, *Econometrics Journal*, 2004-2007.

Associate Editor, *Journal of Econometrics*, 2002-2018.

Associate Editor, *Econometric Theory*, 1997-2006.

Associate Editor, *Economics Letters*, 2011-present.

Associate Editor, *Econometric Reviews*, 2006-present.

Associate Editor, *Journal of Nonparametric Statistics*, 1999-2012.

Co-editor, *Annals of Economics and Finance*, 2000-present.

Associate Editor, *International Journal of Business and Economics*, 2001-2018.

Associate Editor, *China Journal of Economics*, 2003-2018.

Associate Editor, *Frontiers of Economics in China*, 2012-present.

Honors and Awards:

1. Ranked as top 20 most prolific authors worldwide based on the number of publications at the *Journal of Econometrics* from 1973-2012 (see 'Four decades of the Journal of Econometrics: Coauthorship patterns and networks,' Journal of Econometrics 195 (2016) 2332).
2. Year of the Advisor Award, (selected by TAMU Economics PhD students), 2016
3. Year of the Advisor Award, (selected by TAMU Economics PhD students), 2015
4. The Econometric Theory Plura Scripsit Award by the Journal of Econometrics, 2014.
5. Distinguished Achievement Award in Research, Texas A&M University, March, 2013.
6. Texas A&M University, College of Liberal Arts Distinguished Achievement Awards, 2006.
7. McGraw-Hill/Irwin Distinguished Paper Award at the 2003 Academic of International Business U.S. Southwest Chapter Conference. The title of the paper: "Euopean Stock Market Integration: Does Economic and Monetary Union Matter?"
8. Econometric Theory *Multa Script Award*, December 2002.
9. Faculty Fellow, College of Liberal Arts, Texas A&M University April, 2000.
10. Ontario Premier's Research Excellence Award, April 1999.
11. Selected as a fellow of the *Journal of Econometrics* in October, 1998.
12. Al Chalk Award (for best Ph.D thesis in economics) Texas A&M University, 1991
13. Outstanding Student Award of Peking University, 1981 (selected as the best student in the department of geophysics, Peking University).
14. Who's Who in the World, Marquis, since 2001.
15. Who's Who in Economics, MIT Press, since 2003.
16. Ranked number eight worldwide by the number of theoretical econometrics articles published during 1989-2005. Source: Badi H. Baltagi, "Worldwide Institution and Individual Rankings," *Econometric Theory* 2007, vol. 23, page 971.
17. Ranked number four worldwide by the number of theoretical econometrics articles published during 1989-1999. Badi H. Baltagi (2003) "Worldwide Institutional and Individual Rankings in Econometrics Over the Period 1989-1999: An Update (Table 6, page 192)", Econometric Theory, Vol.19.

Research Grants:

1. Consistent nonparametric cointegration tests based on functional coefficient models with nonstationary data (jointly with Yiguo Sun). Social Sciences and Humanity Council of Cananda. $79,500 (Canadian Dollars), 2009-2012.
2. Bush Program in Economics of Public Policy, Texas A&M University, $7,500 per year from 1999 to 2002.
3. Ontario Premier's Research Excellence Awards, Ontario, $150,000. 1999-2001.
4. Edgeworth Expansion in Semiparametric Models, Natural Sciences and Engineering Research Council of Canada, $46,000. 1998-2000.
5. Semiparametric Estimation/Testing of Financial and Frontier Econometric Models, Social Sciences and Humanity Research Council of Canada, $47,000. 1997-2000
6. Scholarly and Creative Activities Research Award, $7,500, Texas A&M University, 2000.
7. Estimation/Testing in Semiparametric Time Series Econometric Models, Social Sciences and Humanity Research Council of Canada, $59,000. 1994-1997.
8. Estimation of Dynamic Panel Data Models, Social Sciences and Humanity Research Council of Canada, $42,000. 1991-1994.

Accepted and Published Papers: (In refereed Journals)

1. "Multivariate models of commodity futures markets: a dynamic copula approach" (with Sihong Chen, Qiaoyu Wang and Yu Y. Zhang), forthcoming in Empirical Economics.
2. "Optimal model averaging of mixed-data kernel-weighted spline regressions" (with Jeff Racine, Dalei Yu and Li Zheng), forthcoming in Journal of Business and Economic Statistics.
3. "The misalignments in Chinese real effective exchange rate from 1994-2020: a counterfactual analysis" (with Hongjun Li and Yichen Gao), forthcoming in China Economic Review.
4. "A Simple Nonparametric Method for Estimation and Inference of Conditional Quantile Functions" (with Fang Zheng and Karen) forthcoming in Econometric Theory.
5. "Nonparametric Quantile Regression Estimation with Mixed Discrete and Continuous Data" (with Degui Li and Zheng Li) Journal of Business and Economics Statistics 31 (2021) 741-756.
6. "Estimation of average treatment effects based on a semiparametric propensity score" (with Yu Sun and Karen Yan) Econometric Reviews 40 (2021) 852-866.
7. "Wages, labor quality, and FDI inflows: a new non-linear approach" (with Lei Hou, Yanfei Wang and Xintong Yang), Economic Modeling, 102 (2021) 1-16.
8. "The Role of Price Spillovers: What is Different in China?" (with Xintong Yang and Yu Zhang), Empirical Economics 60 (2021) 459-485.
9. "Panel Data Models with Heterogeneous Shocks," (with Lei Hou, Kunpeng Li and Ouyang Min), Journal of Econometrics, 221 (2021) 483-509.

10. "Urban household bequest motive in China: An estimation based on micro household finance data" (with Lei Hou and Xintong Yang) The Journal of World Economy (in Chinese), 5 (2021), 79-104.

11. "Kernel Smoothed Probability Mass Functions for Ordered Datatypes" (with Jeff Racine and Karen Yan), Journal of Nonparametric Statistics 32 (2020) 563-586.

12. "Nonparametric Estimation of Labor Supply," (with Gaosheng Ju and Li Gan), Journal of Business and Economic Statistics 37 (2019) 260-274.

13. "Nonparametric estimation of conditional quantile functions in the presence of irrelevant covariates," (with Xirong Chen, Degui Li and Zheng Li) Journal of Econometrics, 212 (2019) 433-450.

14. "Detecting Financial Data Dependent Structure by Averaging Mixture Copula," (with Wei Long, Guannan Liu and Xinyu Zhang), Econometric Theory 35 (2019) 777-815.

15. "Chinese Trade Price and Yuan's Valuation," (with Yichen Gao and Li Gan), World Economy 42 (2019) 2215-2243.

16. "Nonparametric Estimation of a Conditional Quantile Function in a Fixed Effects Panel Data Model" (with Karen Yan), Journal of Risk and Financial Management 11 (2019) 1-10.

17. "Panel Data Estimation for Correlated Random Coefficients Models" (with Cheng Hsiao, Zhongwen Liang and Wei Xie), Econometrics 7 (2019), 1-18.

18. "Comovement of Home Prices: A Conditional Copula Approach" (with Lei Hou and Wei Long), *Annals of Economics and Finance* 20 (2019) 297-318.

19. "Optimal model averaging of varying-coefficient models" (with Cong Li, Jeff Racine and Daiqiang Zhang), Statistics Sinica, 28 (2018), 2795-2809

20. "Quaisi Maximum Likelihood Estimation of High Dimensional Constrained Factor Models," (with Kunpeng Li and Lina Lu), Journal of Econometrics, 206 (2018) 574-612.

21. "Do Parole Abolition and Truth-in-Sentencing Deter Violent Crimes in Virginia?" (with Wei Long), Empirical Economics, 53 (2017) 373403

22. "An Alternative Bandwidth Selection Method for Estimating Functional Coefficient Models," (with Xirong Chen and Ta-Cheng Huang), Economics Letters 156 (2017), 2731

23. "Nonparametric Knn Estimation with Monotone Constraints," (with Zheng Li and Guannan Liu), Econometric Reviews 36 (2017), 988-1006.

24. "Determining the Number of Factors When the Number of Factors Can Increase with Sample Size," (with Hongjun Li and Yutang Shi), Journal of Econometrics 197 (2017), 76-86.

25. "Estimation of Nonparametric Regression Model with Mixed Discrete and Continuous Covariates with K-nn Method," (with C. Green and Y. Zhang), Econometric Reviews, 36 (2017), 205-224.

26. "Nonparametric Models with Random Effects." (with Y. Sun and W. Lin) Chapter 7 (pp. 195-238) in the Handbook of the Econometrics of Multi-Dimensional Panels: Theory and Application edited by Laszlo Matyas, Springer, 2017.

27. "Consistent Model Specification Tests Based On K-Nearest-Neighbor Estimation Method," (with Hongjun Li and Ruixuan Liu), Journal of Econometrics 194 (2016), 187202.

28. "Efficiency of Thin and Thick Markets," (with Li Gan), Journal of Econometrics 192 (2016), 4054

29. "Testing explosive behavior in the gold market," (with W. Long and D.D. Li), Empirical Economics 51 (2016), 1151-1164.

30. "A Simple Consistent Nonparametric Estimator of the Lorenz Curve," (with Yu Zhang and Ximing Wu), Advances in Econometrics 36 (2016), 635-654.

31. "Consistent Nonparametric Test on Semiparametric Smooth Coefficient Models with Integrated Time Series," (with Y. Sun and Z. Cai), Econometric Theory (2015), 1-35.

32. "Smooth coefficient estimation of a seemingly unrelated regression," (with D. Henderson, C. Parmeter and S. Kumbhakar), Journal of Econometrics 189 (2015), 148-162.

33. "Local Constant Kernel Estimation of a Partially Linear Varying Coefficient Cointegration Model," (with L. Wang, Z. Laing, J. Lin), Annals of Economics and Finance. 16 (2015), 353-369.

34. "A Data-driven Smooth Test of Symmetry" (with Y. Fang, X. Wu and D. Zhang), Journal of Econometrics 188 (2015), 490-501.

35. "A Semiparametric Varying-Coefficient Model of Monotone Auction Bidding Processes" (with W. Liu and Y. Zhang) Empirical Economics 48 (2015), 313-335.

36. "Multivariate Local Polynomial Kernel Estimators: Leading Bias and Asymptotic Distribution" (with J.C. Yang and J. Gu) Econometric Reviews 34 (2015), 979-1010.

37. "Nonparametric Panel Data Regression Models" (with Y. Sun and Y. Zhang) Oxford Handbook of Panel Data (edited by B. H. Baltagi). (2015), 285-324.

38. "Volatility Spillover Effect: A Semiparametric Analysis of Non-Cointegrated Processes," (with Y. Sun and C. Hsiao), Econometric Reviews 34 (2015), 127-145.

39. "Gradient Based Smoothing Parameter Selection for Nonparametric Regression Estimation" (with D. Henderson, C. Parmeter and S. Yao), Journal of Econometrics 184 (2015), 233-241.

40. "Property Taxes and Home Prices: A Tale of Two Cities" (with Chong-En Bai and Min Ouyang), Journal of Econometrics, 180 (2014), 1-15.

41. "A consistent nonparametric test of parametric regression functional form in fixed effects panel data models" (with Zhongjian Lin and Yiguo Sun), Journal of Econometrics 178 (2014), 167-179.

42. "Nonparametric and Semiparametric Estimation and Hypothesis Testing with Nonstationary Time Series" (with Yiguo Sun), The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics (edited by J. Racine, L. Su and A. Ullah), (2014), 444-482.

43. "Optimal Bandwidth Selection for Nonparametric Conditional Distribution and Quantile Functions" (co-authored with Juan Lin and Jeff Racine), (19 pages of supplementary material [proofs] available online at http://tandfonline.com/r/JBES) Journal of Business and Economic Statistics 31, (2013), 57-65

44. “Categorical Semiparametric Varying Coefficient Models” (with Deshang Ouyang and Jeff Racine), Journal of Applied Econometrics 28, (2013), 551-579.

45. “Semiparametric Functional Coefficient Models with Integrated Covariates” (with Yiguo Sun and Zongwu Cai), Econometric Theory 79, (2013), 659-672.

46. “Fiscal Deficits and Mean Reversion in Real Exchange Rates” (co-authored with Jingping Gu and Jian Yang), Economics Letters 118, (2013), 300-303.

47. “Functional Coefficient Regression Models with Time Trend” (with Zhongwen Liang) Journal of Econometrics 170, (2012), 15-31.

48. “Data-Driven Bandwidth Selection for Nonstationary Semiparametric Models” (with Yiguo Sun), Journal of Business and Economic Statistics 29, (2011), 541-551.

49. (with Yiguo Sun and Cheng Hsiao), “Measuring correlations of integrated but not cointegrated variables: a semiparametric approach” Journal of Econometrics 164, (2011), 252-267.

50. “Nonparametric Panel Estimation of Online Auction Price Process,” (with Y. Zhang and J. Gu), Empirical Economics. vol. 40, (2011), 51-68.

51. “Recent development in non/semiparametric estimation of censoring, sample selection and missing data in panel data model,” (with Y. Zhang and D. Li), Advances in Econometrics. Vol 27A, (2011), 41-62.

52. “Initial Wage, Human Capital and Post Wage Differential” (with Jaenu Shin and Li Gan) Hitotsubashi Journal of Economics 51 (2), (2010).

53. “Nonparametric/Semiparametric Estimation and Testing of Econometric Models With Data Dependent Smoothing Parameters” (with D. Li), Journal of Econometrics 157, (2010), 179-190.

54. “Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data” (with J. Racine) Econometric Theory 26, (2010), 1607-1637.

55. “Some Recent Developments on Nonparametric Econometrics.” (with Z. Cai and J. Gu) Advances in Econometrics, (2009), 495-549.

56. “Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data” (with Jeff Racine and Jeff Wooldridge), Journal of Business and Economic Statistics 27 (2009), 206-223.

57. “Functional-coefficient models for nonstationary time series data” (lead article, with Z. Cai and J. Park), Journal of Econometrics 148 (2009), 101-113.

58. “A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data,” (with E. Maasoumi and J. Racine), Journal of Econometrics 148 (2009), 186-200.

59. “Nonparametric Estimation of Regression Functions with Discrete Regressors” (lead article, with D. Ouyang and J. Racine), Econometric Theory 25, (2009) 1-42.

60. “Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization,” (with J. Racine and J. Wooldridge), American Economic Review 98, (2008), 357-362.

61. “Nonparametric Estimation and Testing of Fixed Effects Panel Data Models” (with D. Henderson and R. Carroll), Journal of Econometrics 144, (2008), 257-275.

62. “Fiscal Policy and Asset Markets: A Semiparametric Analysis” (with D. Jansen, J. Yang and Z. Wang), Journal of Econometrics 147, (2008), 141-150.

63. “Nonparametric Estimation of Varying Coefficient Dynamic Models” (with Z. Cai), Econometrics Theory 34, (2008) 1321-1342.

64. “Should Oil Prices Receive So Much Attention? An Evaluation of the Predictive Power of Oil Prices for the U.S. Economy” (with L. Bachmeier and D.D. Liu), Economic Inquiry 46, (2008) 528-539.

65. “Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data,” (with J. Racine), Journal of Business and Economic Statistics 26, (2008), 423-434.

66. “Semiparametric and Nonparametric Methods in Panel Data Models,” (with C. Ai) Econometrics of Panel Data Advanced Studies in Theoretical and Applied Econometrics, 2008, Volume 46, Part II, 451-478.

67. “Nonparametric Estimation of Regression Functions in the Presence of Irrelevant Variables,” (with P. Hall and J. Racine), Review of Economics and Statistics 89, (2007), 784-789.

68. “Money Growth and Inflation in the United States” (with L. Bachmeier and S. Leelahanon) Macroeconomic Dynamics. 11, (2007), 113-127

69. “Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Causality Tests” (with J. Yang and Z. Wang), Journal of International Money and Finance 26, (2007), 86-103.

70. “Consistent Model Specification Tests with Mixed Discrete and Continuous Variables,” (with C. Hsiao and J. Racine), Journal of Econometrics 140, (2007), 802-826.

71. “Nonparametric Specification Testing of Non-Nested Econometric Models,” (with T. Stengos), forthcoming in: The Refinement of Econometric Estimation and Test Procedures; Ed. by G. Phillips and E. Tzavalis, Cambridge University Press (2007).

72. “Testing the Significance of Categorical Variables,” (with J. Hart and J. Racine), Econometric Reviews 25, (2006), 523-544.

73. “Cross-Validation and Nonparametric K nearest neighbor Estimation” (with Ouyang, D. and Li, D.), Econometrics Journal 9, (2006), 448-471.

74. “The Emerging Market Crisis and Stock Market Linkages: Further Evidence” (with J. Yang, C. Hsiao and Z. Wang), Journal of Applied Econometrics 21, (2006), 727-744.

75. “An Alternative Series Based Consistent Model Specification Test” (with Y. Sun) Economics Letters 93 (2006) 37-44.

76. “A Nonparametric Bootstrap Test for Conditional Distribution” (with Y. Fan and I. Min), Econometric Theory 22 (2006), 587-613.

77. "Transaction Tax And Stock Market Behavior: Evidence From An Emerging Market," (with B. Baltagi and D. Li), Empirical Economics 31 (2006), 393-408.

78. "Cross-Validation and the Estimation of Probability Distribution with Categorical Data" (with D. Ouyang and J. Racine) Journal of Nonparametric Statistics 18 (2006), 69-100.

79. "The Relationship Between Stock Return and Volatility in International Stock Markets," (with C. Hsiao, J. Yang and Y.J. Chang) Journal of Empirical Finance 12 (2005) 650-665.

80. "Regime Switching in the Dynamic Relationship Between Stock Returns and Inflation" (with D. Jansen and D.D. Liu), Applied Financial Economics Letters 1 (2005) 273-277.

81. "The Uniqueness of Cross-Validation Selected Smoothing Parameters in Kernel Estimation of Nonparametric Models," (with J. Zhou), Econometric Theory 21 (2005) 1017-1025.

82. "Efficient Estimation of Semiparametric Varying Coefficient Models," (with I. Ahmad and S. Leelahanon), Annals of Statistics 33 (2005), 258-283.

83. "Uniform Convergence Rate of Kernel Estimator with Mixed Discrete and Continuous Data," (with D. Ouyang), Economics Letters 86 (2005), 291-296.

84. "Cross-Validation and the Estimation of Conditional Probability Density Functions," (with P. Hall and J. Racine), Journal of American Statistical Association 99 (2004), 1015-1026.

85. "Investigation of Patterns in Food-Away-From-Home Expenditure for China: A Nonparametric Approach," (with I. Min and C. Fang), China Economic Review 15 (2004), 457-476.

86. "Nonparametric Estimation of Regression Functions With Mixed Discrete and Continuous Regressors," (with J. Racine), Journal of Econometrics 119 (2004), 99-130.

87. "Cross-Validation on Local Linear Estimators," (with J. Racine), Statistic Sinica 14 (2004), 485-512.

88. "Prediction Relevance and Extramarital Affairs," (with Jeff Racine),
Journal of Applied Econometrics 10 (2004), 533-534.

89. "Kernel Estimation of Multivariate Conditional Distributions," (with J. Raince and X. Zhu), Annals of Economics and Finance 86 (2004), 211-235.

90. "Nonlinearity in Medical Expenditure," (with Y. Fan and D. Li), Applied Economics 36 (2004), 911-916.

91. "Consistent specification tests for semiparametric/nonparametric models based on series estimation methods," (with C. Hsiao and J. Zinn), Journal of Econometrics 122 (2003), 295-325.

92. "Recent Two-Stage Sample Selection Procedures with an Application to Gender Wage Cap," (with L. Christofides, Z. Liu and I. Min),
Journal of Business and Economic Statistics 21 (2003) 396-405.

93. "Multivariate Local Polynomial Regression for Estimating Average Derivatives," (with X. Lu and A. Ullah), Journal of Nonparametric Statistics 15 (2003), 607-624.

94. European Stock Market Integration: Does EMU Matters?" (with I. Min and J. Yang), Journal of Business Finance and Accounting 30 (2003) 1253-1276.

95. "A kernel-based method for estimating additive partially linear models" (with Y. Fan), Statistic Sinica 13 (2003) 739-762.

96. "Nonparametric Estimation of Joint Density with Categorical and Continuous Data with Applications," (with J. Racine), Journal of Multivariate Analysis 86 (2003) 266-292.

97. "Semiparametric Smooth Coefficient Models," (with C. Huang, D. Li and T.T. Fu), Journal of Business and Economic Statistics 20 (2002) 412-422.

98. "Estimating Time-series Partially Linear Models with Generated Regressors," (with J. Wooldridge), Econometric Theory 18 (2002) 625-645.

99. "Market Opening and Stock Market Behavior," International Journal of Business and Economics 1 (2002) 9-15.

100. "A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals," (with Yanqin Fan), Econometric Reviews 21 (2002) 337-352.

101. "On Instrumental Variable Estimation of Semiparametric Dynamic Panel Data Models," (with Badi Baltagi), Economics Letters 76 (2002) 1-9.

102. "Semiparametric Panel Data Models with Heterogeneous Dynamic Adjustment: Theoretical Consideration and an Application to Labor Supply," (with T. Kniesner), Empirical Economics 27 (2002) 131-148.

103. "Is the term structure nonlinear? A semiparametric investigation," (with L. Bachmeier), Applied Economics Letters. 9 (2002), 151-153.

104. "Estimation of Econometric Models with Nonparametrically Specified Risk Terms: with applications to foreign exchange markets," (with B. Baltagi), Econometric Reviews 20 (2001) 445-460.

105. "A Consistent Test for Conditional Heteroskedasticity in Time-Series Regression Models," (with C. Hsiao), Econometric Theory 17 (2001) 188-221.

106. "Model Check By Kernel Methods Under Weak Moment Conditions," (with I. Ahmad and X. Chen), Computational Statistics and Data Analysis 36 (2001) 403-409.

107. "Instrumental Variables Estimation of Semiparametric Dynamic Panel Data Models: Monte Carlo Results on Several New and Existing Estimators," (with M.D. Berg and A. Ullah), Advances in Econometrics 15 (2000) 297-315.

108. "Efficient Estimation of Additive Partially Linear Models," International Economic Review 41 (2000) 1073-1092.

109. "Consistent Model Specification Tests: Kernel-Based Tests versus Bierens' ICM Tests," (with Y. Fan), Econometric Theory 16 (2000) 1016-1041.

110. "Model Check by Kernel Local Polynomial Methods," (with Z. Liu and T. Stengos), Statistics and Probability Letters 48 (2000) 327-334.

111. "Estimating Semiparametric Econometric Models by Local Linear Method: With An application to Gross Country Growth," (with J. Wooldridge),

Annals of Economics and Finance 1 (2000) 337-357.

112. "A Consistent Test for the Parametric Distribution of Regression Disturbances," (with B. Baltagi) Advances in Econometrics: Applying Kernel and Nonparametric Estimation to Economic Topics, T.B. Fomby and R.C. Hill (eds), 14 (2000) 3-24.

113. "Root-N-Consistent Estimation of Partially Linear Time Series Models" (with Y. Fan), Journal of Nonparametric Statistics 11 (1999) 251-269.

114. "Nonparametric Testing the Similarity between Two Unknown Distribution Functions: Local Power and Bootstrap Analysis," Journal of Nonparametric Statistics 11, (1999) 189-213.

115. "Consistent Model Specification Tests for Time Series Econometric Models,"

Journal of Econometrics, 92 (1999) 101-147.

116. "Central Limit Theorem for Degenerate U-Statistics of Absolute Regular Processes With Applications to Model Specification Testing" (with Y. Fan),

Journal of Nonparametric Statistics 10 (1999), 245-271.

117. "Testing Serial Correlation in Semiparametric Panel Data Models," (with Cheng Hsiao), Journal of Econometrics, 87, (1998) 207-237.

118. "A Simple Bootstrap Test for a Parametric Regression Function," (with Sujin Wang),

Journal of Econometrics, 87, (1998) 145-165.

119. "Testing for Random Individual and Time Effects Using Unbalanced Panel Data" (with B. Baltagi and Y. Chang), Advances in Econometrics: Messy data-missing observations, outliers and mixed-frequency data, T.B. Fomby and R.C. Hill (eds), vol. 13, (1998), 1-20.

120. "Estimating partially linear panel data models with one-way error components" (with A. Ullah), Econometric Reviews 17, (1998) 145-166.

121. "On Hotelling's Approach to Testing Nonnested Models," (with P. Kim, D. Naiman, T. Stengos), Journal of Economic Theory and Econometrics, 4 (1998), 105-130.

122. "Monte Carlo Results on Pure and Pretest Estimation of an Error Component Model with Autocorrelated Disturbances" (with B.H. Baltagi),

Annales D'economie ET DE Statistique 48, (1997) 69-82.

123. "A Consistent Test for Linearity in AR(p) Models" (with Y. Fan), Economics Letters, 55, (1997) 53-59.

124. "Testing Independence by Nonparametric Kernel Method," (with I. Ahmad),

Statistics and Probability Letters, 34, (1997) 201-210.

125. "Testing Symmetry of an Unknown Density Function by Kernel Method," (with I.A. Ahmad) Journal of Nonparametric Statistics 7, (1997) 279-293.

126. "Consistent Model Specification Tests: Omitted Variables, Semiparametric Functional Forms" (with Y. Fan) Econometrica, 64, (1996) 865-890.

127. "Estimating a stochastic production frontier when the adjusted error is symmetric," Economics Letters, 52, (1996) 221-228.

128. "Semiparametric Estimation of Stochastic Production Frontier" (with Y. Fan and A. Weersink), Journal of Business and Economics Statistics, 14, (1996) 460-468.

129. "On root-n-consistent semiparametric estimation of partially linear models," Economics Letters, 51, (1996) 277-285.

130. "A Nonparametric Test for Poolability Using Panel Data" (with B. Baltagi and J. Hidalgo) Journal of Econometrics, 75, (1996), 345-367.

131. "Semi-parametric estimation of partially linear panel data models" (with T. Stengos), Journal of Econometrics, 71, (1996) 389-397.

132. "Nonparametric Testing of Closeness Between Two Unknown Distributions," Econometric Reviews, 15, (1996) 261-274.

133. "Testing AR(1) against MA(1) in an Error Component Model" (wit B.H. Baltagi), Journal of Econometrics, 68 (1995) 133-151.

134. "A Semiparametric Non-nested Test in a Dynamic Panel Data Model" (with T. Stengos), Economics Letters, 49 (1995) 1-6.

135. "On Nash-Implementation in the Presence of Withholding" (with G. Tian), Games and Economic Behavior, 9 (1995) 222-233.

136. "Bootstrapping J-Type Tests for Non-nested Regression Models" (with Y. Fan), Economics Letters, 48 (1995) 107-112.

137. "Nash-Implementation of the Lindahl Correspondences with Decreasing Return to Scale Technology" (with S. Nakamura and G.Tian), International Economic Review, 36 (1995) 37-52.

138. "Root-N-Consistent Semiparametric Regression With Conditionally Heteroskedastic Disturbances" (with Y. Fan and T. Stengos), Journal of Quantitative Economics, 11 (1995) 229-240.

139. "Ratio-Lindahl equilibria and an informationally efficient and implementable mixed-ownership system," Journal of Economic Behavior and Organization, 26, (1995) 391-411.

140. "ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations," (with B.H. Baltagi) Econometric Theory, 3 (1995), 641-642.

141. "Adaptive Estimation for Panel Data Error Component Models" (with T. Stengos), International Economic Review, 35 (1994) 981-1000.

142. "An Implementable State-Ownership System with General variable Returns" (with G. Tian) Journal of Economic Theory, 64 (1994) 286-297.

143. "Estimating Error Components Models with General MA(q) Disturbances" (with B.H. Baltagi) Econometric Theory, 10 (1994) 396-408.

144. "Ratio-Lindahl and Ratio Equilibria with Many Goods" (with G. Tian), Games and Economic Behavior, 7 (1994) 441-460.

145. "A Simple Recursive Estimation Method for Linear Regression Models with AR(p) Disturbances" (with B.H. Baltagi), Statistical Papers, 35 (1994) 93-100.

146. "An Approximate Transformation for the Error Component Model with MA(q) Disturbances," (with B.H. Baltagi) Econometric Theory, 9, (1993), 692-694.

147. "A Hausman Specification Test Based on Root-N-Consistent Semiparametric Estimators" (with T. Stengos) Economics Letters, 40 (1992) 141-146.

148. "A Note on the Estimation of Simultaneous Equations with Error components" (with B.H. Baltagi), Econometric Theory, 8 (1992) 113-119.

149. "Monte Carlo Evidence on Panel Data Regression with AR(1) Disturbances and an Arbitrary Variance on the Initial Observation" (with B.H. Baltagi and Y. Chang), Journal of Econometrics, 52 (1992) 371-380.

150. "Monotonic Property for Iterative GLS in The Two-Way Random Effects Model" (with B.H. Baltagi), Journal of Econometrics, 53 (1992) 45-51.

151. "Monte Carlo Results on Several New and Existing Tests for the Error Component Model" (with B.H. Baltagi and Y. Chang), Journal of Econometrics, 54 (1992) 95-120.

152. "Prediction in the one-way Error Component Model with Serial Correlation" (with B.H. Baltagi), Journal of Forecasting, 11 (1992) 561-567.

153. "The Bias of the Standard Error of OLS for an AR(1) Process With an Arbitrary Variance on the initial Observations," (with B.H. Baltagi), Econometric Theory 8, (1992), 146.

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161. "Relativistic Vlasov-Uehling-Uhlenbeck Equation for Nucleus-Nucleus Collisions" (with C.M. Ko and J. Wu), Physics Review C, 39 (1989): 849-852.

162. “Relativistic Vlasov-Uehling-Uhlenbeck Model for Heavy-Ion Collision” (with C.M. Ko), Physics Review C, 37 (1988): 2270-2273.

163. “Covariant Vlasov Equation Based on the Walecka Model” (with C.M. Ko), Modern Physics Letters, vol.3,(1988):465-468.

164. “Relativistic Vlasov Equation for Heavy-Ion Collision” (with C.M. Ko), Physics Review Letters, 59 (1987):1084-1087.

Book

1. Nonparametric Econoemtrics: Theory and Practice, (co-authored with Jeff Racine), 2007, Princeton University Press.

Book Review

1. Semiparametric Methods in Econometrics, (by Joel Horowitz) Econometric Theory 16, (2000) 611-617.

Organizing Conferences

1. Co-organizing (with Jushan Bai) the first International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2009.
2. Co-organizing (with Jushan Bai) the second International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2010.
3. Co-organizing (with Li Gan) the Southwestern University of Finance and Economics International Econometrics Symposium (at Chengdu, China), August, 2010.
4. Co-organizing (with Jushan Bai) the third International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2011.
5. Co-organizing (with Li Gan) the Southwestern University of Finance and Economics International Econometrics Symposium in Honor of Professor Aman Ullah (at Chengdu, China), May, 2011.
6. Co-organizing (with Li Gan) the Southwestern University of Finance and Economics International Econometrics Symposium in Honor of Professor Cheng Hsiao (at Chengdu, China), May, 2012.
7. Co-organizing (with Jushan Bai) the fourth International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2012.
8. Co-organizing (with Jushan Bai) the fifth International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2013.
9. Co-organizing (with Jushan Bai) the sixth International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2014.

10. Co-organizing (with Shengjie Hong) the seventh International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2015.
11. Co-organizing (with Shengjie Hong) the eighth International Econometrics Conference in Tsinghua University (Beijing, China) in May, 2016.

Ph.D. Students Supervised (as committee chair or co-chair) initial placement as tenure-track assistant professors (unless otherwise stated):

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Xueqing Yan, (2019), Georgia Tech at Atlanta, USA

Wenzheng Gao, (2018), Nankai University, China

Ta-Cheng Hsuang, (2018), National University of Singapore (research scientist), Singapore

Daiqiang Zhang, (2017), New York State University at Albany, USA

Zheng Li, (2017), North Carolina State University, Raleigh, USA

Yutang Shi, (2016), Wells Fargo Bank, San Francisco, USA

Guannan Liu, (2016), Xiamen University, China

Wei Long, (2015), Tulane University, USA

Shuang Yao, (2014), Wuhan University, China

Zhongjian Lin, (2014), Emory University, USA

Jui-Chung Yang, (2014), University of Southern California (post-doctor)

Hongjun Li, (2014), Capital University of Economics & Business, China

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Gaosheng Ju (2011), Fudan University, China

Xinrong Li (2011), Central University of Economics & Finance, China

Sungbok Lee (2010), Bank of Korea (research scientist), Korea

Jingping Gu (2008), University of Arkansas, USA

Lin Zou (2007), Lingnan University, Hong Kong

Desheng Ouyang (2005), Shanghai University of Economics & Finance, China

Jeong Eui Suh (2004), Bank of Korea (research scientist), Korea

Jaeun Shin (2004), KDI, Korea

Kwang Choe, (2003), Minnesota State University, USA

Insik Min, (2003), Kyung Hee University, Korea

Sittisak Leelahanon (2002). Thammasat University, Thailand

Papers Presented at Conferences:

Since 1991, I have presented over 70 research papers at various conferences, including some keynote and invited speeches, in U.S., China, Hong Kong, Canada, United Kingdom, Spain, Belgium, French, Taiwan, Korea and Sweden.