

Updated on March 1, 2023

## **CURRICULUM VITAE**

### **LIANGJUN SU**

B606 Lihua Building  
School of Economics and Management  
Tsinghua University  
Beijing, 100084, China

Tel: (86 10) 6278 9506  
E-mail: [sulj@sem.tsinghua.edu.cn](mailto:sulj@sem.tsinghua.edu.cn)  
<http://www.sem.tsinghua.edu.cn/en/suliangjun>

#### **EDUCATION**

Ph.D., Economics, University of California, San Diego, 2004  
Dissertation: Nonparametric Tests for Conditional Independence  
Committee: Halbert White (Chair), Clive W. J. Granger, and Graham Elliott

M.A., Economics, University of California, Riverside, 1999  
M.E., Engineering Economics, Tongji University, 1997  
B.E., Engineering Economics, Xi'an Jiao Tong University, 1994

#### **EMPLOYMENT**

C.V. Starr Chair Professor of Economics, School of Economics and Management, Tsinghua University, July 2020 -- present

Lee Kong Chian Professor of Economics, Singapore Management University, July 2016 – June 2020  
Professor, School of Economics, Singapore Management University, July 2012 - June 2016  
Associate Professor, School of Economics, Singapore Management University, July 2008 - June 2012  
Associate Professor, Guanghua School of Management, Peking University, August 2007 - June 2008  
Assistant Professor, Guanghua School of Management, Peking University, August 2004 - July 2007

#### **VISITING POSITION**

Visiting Scholar, Department of Economics, University of Washington, Seattle, March-June 2016  
Research Visiting Scholar, School of Economics and Finance, University of Hong Kong, April-May 2014  
Visiting Associate Professor, School of Mathematical Sciences, University of Adelaide, July 2011  
Visiting Scholar, School of Economics, Singapore Management University, May-July 2006

#### **HONORS & REWARDS**

Research Excellence Award, Tsinghua University, 2021.  
Best Associate Editor Award for Journal of Econometrics, 2020.  
Senior fellow, Rimini Centre for Economic Analysis (<http://www.rcea.world/>), USA and Italy, 2020-2026  
Inclusion in the 2018 Albert Nelson Marquis Lifetime Achievement Award.  
SMU 10-Year Long Service Award, 2018.  
Inclusion in Who's Who in Science and Engineering 2016-2017 (12<sup>th</sup> edition)  
Fellow of the Journal of Econometrics, 2014.  
Multa Scripsit, Econometric Theory, 2014.  
Inclusion in Who's Who in the World 2014, 2015, 2016 (31<sup>st</sup>, 32<sup>nd</sup>, & 33<sup>rd</sup> editions).  
SMU 5-Year Long Service Award, 2013.  
Lee Kuan Yew Fellowship for Research Excellence, SMU, 2011.  
SMU School of Economics Research Excellence Award, 2010.  
Peking University Teaching Award, 2007.

Project for Econometric Analysis Fellowship, UCSD, 2002-2004.  
Chancellor's Distinguished Fellowship, UCR, 1997-1999.

### **EDITORIAL SERVICE**

Co-Editor:

*Econometric Theory*, March 2014 – present

Associate Editor:

*Journal of Quantitative and Technical Economics* (Chinese), July 2022-present.

*Journal of Business & Economic Statistics*, January 2019 – December 2021

*Econometric Reviews*, January 2014 - present

*Journal of Econometrics*, January 2013 – present

*Econometric Theory*, January 2010 - December 2013

Editorial board:

*Journal of Systems Science and Complexity*, January 2020 – present

*Entropy*, Jan 2021 – Dec 2021

### **RESEARCH FIELDS**

Econometric theory, Nonparametric econometrics, Panel data models, Big data analysis, Machine Learning, Financial econometrics, Spatial econometrics

### **RESEARCH GRANTS**

“Machine Learning Methods of High-Dimensional Econometric Models and Their Applications in Economics and Management,” NSFC key project 72133002, principal investigator, 2022.1-2026.12.

“Automated Inference in Large Dimensional Panel Data Models via Shrinkage,” Ministry of Education, AcRF Tier-2 (MOE2012-T2-2-021), Singapore, principal investigator, 2013.7-2016.9. (S\$ 301,280)

Singapore Management University research grant, 2008-2009, 2009-2010, 2010-2011, 2011-2012, 2012-2013, principal investigator.

NSFC (NSF in China) 70601001, “Large Dimensional Panel Data Models: Theory and Applications,” co-principal investigator, 2007.1-2009.12.

NSFC (NSF in China) 70501001, “Semiparametric Analysis of Spatial Dependence Models,” principal investigator, 2006.1-2008.12.

Research grant from the Wharton-SMU research center, Singapore Management University, Supporting my joint research with Professor Zhenlin Yang at the School of Economics, SMU, May-July 2006.

Graduate Student Travel Award, UCSD, 2003.

### **BOOKS**

1. *The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics* (978-0-19-985794-4), edited with Jeffrey Racine and Aman Ullah, New York: Oxford University Press, January 2014.
2. *Advanced Mathematical Statistics*, written in English and translated into Chinese by my students, Peking University Press, September 2007.

### **JOURNAL PUBLICATIONS (In English)**

1. Su, L. W. Wang, and X. Xu, 2023. Identifying Dynamic Spatial Panels with Latent Group Structures, *Journal of Econometrics*, forthcoming.
2. Shi, Z., L. Su and T. Xie, 2023.  $\ell_2$ -relaxation: With Applications to Forecast Combinations and Portfolio Analysis. *Review of Economics and Statistics*, forthcoming.

3. Fu, Z., S. Gao, L. Su, and X. Wang, 2023. Testing for Strict Stationarity via Discrete Fourier Transform. *Econometric Theory*, forthcoming.
4. Fu, Z., Y. Hong, L. Su, X. Wang, 2023. Specification Tests for Time-Varying Models. *Journal of Econometrics*, forthcoming.
5. Hong, S., L. Su and T. Jiang, 2023. Profile GMM Estimation of Panel Data Models with Interactive Fixed Effects. *Journal of Econometrics*, forthcoming.
6. Lu, X. and L. Su, 2023. Uniform Inference in Linear Panel Data Models with Two-dimensional Heterogeneity, *Journal of Econometrics*, forthcoming.
7. Huang, W., L. Su, and Y. Zhuang, 2023. Detecting Unobserved Heterogeneity in Efficient Prices via Classifier-Lasso, *Journal of Business & Economic Statistics*, forthcoming.
8. Miao, K, P.C.B. Phillips, and L. Su, 2023. High-Dimensional VARs with Common Factors, *Journal of Econometrics*, 233(1), 155-183.
9. Ma, S., L. Su, and Y. Zhang, 2022. Detecting Latent Communities in Network Formation Models. *Journal of Machine Learning Research* 23, 1-61.
10. Lu, X., K. Miao, and L. Su, 2021. "Determination of Different Types of Fixed Effects in Three-dimensional Panels," *Econometric Reviews* 40, 867-898.
11. Ma, S., L. Su, and Y. Zhang, 2021. "Determining the Number of Communities in Stochastic Block Models," *Journal of Machine Learning Research* 22(69), 1-63.
12. Jin, S., K. Miao and L. Su, 2021. "On Factor Models with Random Missing: EM Estimation, Inference, and Cross Validation," *Journal of Econometrics* 222, 745-777.
13. Huang, W., S. Jin, P. C.B. Phillips, and L. Su, 2021. "Nonstationary Panels with Latent Group Structures and Cross-Section Dependence," *Journal of Econometrics* 221, 198-222.
14. Wang, W., and L. Su, 2021. "Identifying Latent Group Structures in Nonlinear Panels," *Journal of Econometrics* 220, 272-295.
15. Su, L. and X. Wang, 2020. "Testing for Structural Changes in Factor Models via a Nonparametric Regression," *Econometric Theory*, 36, 1127-1158.
16. Miao, K, K. Li, and L. Su, 2020. "Panel Threshold Models with Interactive Fixed Effects," *Journal of Econometrics*, 219, 137-170.
17. Huang, W., S. Jin, and L. Su, 2020. "Identifying Latent Grouped Patterns in Cointegrated Panel," *Econometric Theory* 36, 410-456.
18. Lu, X. and L. Su, 2020. "Determining Individual or Time Fixed Effects in Panel Data Models," *Journal of Econometrics* 215, 60-83.
19. Miao, K., L. Su, and W. Wang, 2020. "Panel Threshold Regression with Latent Group Structures," *Journal of Econometrics* 214, 451-481.
20. Su, L., W. Wang, and Y. Zhang, 2020. "Strong Consistency of Spectral Clustering for Stochastic Block Models," *IEEE Transactions on Information Theory* 66, 324-338.
21. Ma, S., W. Lan, L. Su, and C-L Tsai, 2020. "Testing Alphas in Conditional Time-Varying Factor Models with High Dimensional Assets," *Journal of Business & Economic Statistics* 38, 214-227.
22. Su, L., T. Ura, and Y. Zhang, 2019. "Non-separable Models with High-dimensional Data," *Journal of Econometrics* 212, 646-677.
23. Feng, G., B. Peng, L. Su, and T.T. Yang, 2019. "Semiparametric Single-Index Panel Data Models with Interactive Fixed Effects: Theory and Practice," *Journal of Econometrics* 212, 607-622.
24. Su, L., X. Wang, and S. Jin, 2019. "Sieve Estimation of Time-Varying Panel Data Models with Latent Structures," *Journal of Business & Economic Statistics* 37, 334-349.
25. Su, L. and P. Xu, 2019. "Common Threshold in Quantile Regressions with an Application to Pricing for Reputation," *Econometric Reviews* 38, 417-450.

26. Fan, Y., M. He, L. Su, and A. Zhou, 2019. "A smoothed Q-learning algorithm for Estimating Optimal Dynamic Treatment Regimes," *Scandinavian Journal of Statistics* 46, 446-469.
27. Wang, W., P. C.B. Phillips, and L. Su, 2019. "The Heterogeneous Effects of the Minimum Wage on Employment Across States," *Economics Letters* 174, 179-185.
28. Wang, W., P. C.B. Phillips, and L. Su, 2018. "Homogeneity Pursuit in Panel Data Models: Theory and Applications," *Journal of Applied Econometrics* 33, 797-815.
29. Ma, S., and L. Su, 2018. "Estimation of Large Dimensional Factor Models with an Unknown Number of Breaks," *Journal of Econometrics* 207, 1-29.
30. Su, L. and G. Ju, 2018. "Identifying Latent Grouped Patterns in Panel Data Models with Interactive Fixed Effects," *Journal of Econometrics* 206, 554-573.
31. Su, L. and Z. Yang, 2018. "Asymptotics and Bootstrap for Random-Effects Panel Data Transformation Models," *Econometric Reviews* 37, 602-625.
32. Lu, X., and L. Su, 2017. "Determining the Number of Groups in Latent Panel Structures with an Application to Income and Democracy," *Quantitative Economics* 8, 729-760.
33. Su, L., and X. Qu, 2017. "Specification Test for Spatial Autoregressive Models," *Journal of Business & Economic Statistics* 35, 572-584.
34. Su, L. and X. Zheng, 2017. "A Martingale-Difference-Divergence-Based Test for Specification," *Economics Letters* 156, 162-167.
35. Su, L., and X. Wang, 2017. "On Time-varying Factor Models: Estimation and Testing," *Journal of Econometrics* 198, 84-101.
36. Lu, X., L. Su, and H. White, 2017. "Granger Causality and Structural Causality in Cross-Section and Panel Data," *Econometric Theory* 33, 263-291.
37. Li, D., J. Qian, and L. Su, 2016. "Panel Data Models with Interactive Fixed Effects and Multiple Structural Breaks," *Journal of the American Statistical Association* 111, 1804-1819.
38. Su, L., Y. Zhang, and J. Wei, 2016, "A Practical Test for Strict Exogeneity in Linear Panel Data Models with Fixed Effects," *Economics Letters* 147, 27-31.
39. Su, L., Z. Shi, and P. C. B. Phillips, 2016. "Identifying Latent Structures in Panel Data," *Econometrica* 84, 2215-2264.
40. Qian, J. and L. Su, 2016. "Shrinkage Estimation of Regression Models with Multiple Structural Changes," *Econometric Theory* 32, 1376-1433.
41. Hoderlein, S., L. Su, H. White, and T. Yang, 2016. "Testing for Monotonicity in Unobservables under Unconfoundedness," *Journal of Econometrics* 193, 183-202.
42. Su, L. and T. Hoshino, 2016. "Sieve Instrumental Variable Quantile Regression Estimation of Functional Coefficient Models," *Journal of Econometrics* 191, 231-254.
43. Su, L., and Y. Zhang, 2016. "Semiparametric Estimation of Partially Linear Dynamic Panel Data Models with Fixed Effects," *Advances in Econometrics* 36, 137-204.
44. Qian, J., and L. Su, 2016. "Shrinkage Estimation of Common Breaks in Panel Data Models via Adaptive Group Fused Lasso," *Journal of Econometrics* 191, 86-109.
45. Lu, X. and L. Su, 2016. "Shrinkage Estimation of Dynamic Panel Data Models with Interactive Fixed Effects," *Journal of Econometrics* 190, 148-175.
46. Jin, S., L. Su, and Z. Xiao, 2015. "Adaptive Nonparametric Regression with Conditional Heteroskedasticity," *Econometric Theory* 31, 1153-1191.
47. Lu, X. and L. Su, 2015. "Jackknife Model Averaging for Quantile Regressions," *Journal of Econometrics* 188, 40-58.
48. Li, Y., L. Su, and Y. Xu, 2015. "A Combined Approach to the Inference of Conditional Factor Models," *Journal of Business & Economic Statistics* 33, 203-220.

49. Su, L., S. Jin, and Y. Zhang, 2015. "Specification Test for Panel Data Models with Interactive Fixed Effects," *Journal of Econometrics* 186, 222-244.
50. Jin, S., L. Su, and Y. Zhang, 2015. "Nonparametric Testing for Anomaly Effects in Empirical Asset Pricing Models," *Empirical Economics* 48, 9-36.
51. Su, L., Y. Tu, and A. Ullah, 2015. "Testing Additive Separability of Error Term in Nonparametric Structural Models," *Econometric Reviews* 34, 1056-1087.
52. Su, L. and Z. Yang, 2015. "QML Estimation of Dynamic Panel Data Models with Spatial Errors," *Journal of Econometrics* 185, 230-258.
53. Lewbel, A., X. Lu, and L. Su, 2015. "Specification Testing for Transformation Models with Applications to Generalized Accelerated Failure-time Models," *Journal of Econometrics* 184, 81-96.
54. Qian, J. and L. Su, 2014. "Structural Change Estimation in Time Series Regressions with Endogenous Variables," *Economics Letters* 125, 415-421.
55. Ozabaci, D., Henderson, D., and L. Su, 2014. "Additive Nonparametric Regression in the Presence of Endogeneity," *Journal of Business & Economic Statistics* 32, 555-575.
56. Su, L. and H. White, 2014. "Testing Conditional Independence via Empirical Likelihood," *Journal of Econometrics* 182, 27-44.
57. Jin, S., L. Su, and A. Ullah, 2014. "Robustify Financial Time Series Forecasting with Bagging," *Econometric Reviews* 33, 575-605.
58. Su, L. and Q. Chen, 2013. "Testing Homogeneity in Panel Data Models with Interactive Fixed Effects," *Econometric Theory* 29, 1079-1135.
59. Su, L., A. Ullah, and Y. Wang, 2013. "Nonparametric Regression Estimation with General Parametric Error Covariance: A More Efficient Two-step Estimator," *Empirical Economics* 45, 1009-1024.
60. Su, L., and X. Lu, 2013. "Nonparametric Dynamic Panel Data Models: Kernel Estimation and Specification Testing," *Journal of Econometrics* 176, 112-133.
61. Su, L. and M. Spindler, 2013. "Nonparametric Testing for Asymmetric Information," *Journal of Business & Economic Statistics* 31(2), 208-225.
62. Su, L., I. Murtazashvili, and A. Ullah, 2013. "Local Linear GMM Estimation of Functional Coefficient IV Models with Application to the Estimation of Rate of Return to Schooling," *Journal of Business & Economic Statistics* 31(2), 184-207.
63. Su, L. and A. Ullah, 2013. "A Nonparametric Goodness-of-fit-based Test for Conditional Heteroskedasticity," *Econometric Theory* 29, 187-212.
64. Jin, S. and L. Su, 2013. "Nonparametric Tests for Poolability in Panel Data Models with Cross Section Dependence," *Econometric Reviews* 32, 469-512.
65. Su, L. and H. White, 2012. "Conditional Independence Specification Testing for Dependent Processes with Local Polynomial Quantile Regression," *Advances in Econometrics* 29, 355-434.
66. Su, L. and S. Jin, 2012. "Sieve Estimation of Panel Data Models with Cross Section Dependence," *Journal of Econometrics* 169, 34-47.
67. Zhang, Y., L. Su and P. C. B. Phillips, 2012. "Testing for Common Trends in Semiparametric Panel Data Models with Fixed Effects," *The Econometrics Journal* 15, 56-100.
68. Su, L., 2012. "Semiparametric GMM Estimation of Spatial Autoregressive Models," *Journal of Econometrics* 167, 543-560.
69. P. C. B. Phillips and L. Su, 2011. "Nonparametric Regression under Location Shifts," *The Econometrics Journal* 14, 457-486.
70. Long, X., L. Su, and A. Ullah, 2011. "Estimation and Forecasting of Dynamic Conditional Covariance: A Semiparametric Multivariate Model," *Journal of Business & Economic Statistics* 29, 109-125.
71. Su, L. and H. White, 2010. "Testing Structural Change in Partially Linear Models," *Econometric Theory* 26, 1761-1806.

72. Su, L. and S. Jin, 2010. "Profile Quasi-maximum Likelihood Estimation of Spatial Autoregressive Models," *Journal of Econometrics* 157, 18-33.
73. Mishra, S., L. Su, and A. Ullah, 2010. "Semiparametric Estimator of Time Series Conditional Variance," *Journal of Business & Economic Statistics* 28, 256-274.
74. Su, L., Y. Chen, and A. Ullah, 2009. "Functional Coefficient Estimation with Both Categorical and Continuous Data," *Advances in Econometrics* 25, 131-167.
75. Su, L. and A. Ullah, 2009. "Testing Conditional Uncorrelatedness," *Journal of Business & Economic Statistics* 27, 18-29.
76. Su, L. and Z. Xiao, 2008. "Testing Structural Change in Time-Series Nonparametric Regression Models," *Statistics and Its Interface* 1, 347-366.
77. Su, L. and Z. Xiao, 2008. "Testing for Parameter Stability in Quantile Regression Models," *Statistics & Probability Letters* 78, 2768-2775.
78. Su, L. and A. Ullah, 2008. "Nonparametric Prewhitening Estimators for Conditional Quantiles," *Statistica Sinica* 18, 1131-1152.
79. Su, L. and A. Ullah, 2008. "Local Polynomial Estimation of Nonparametric Simultaneous Equations Models," *Journal of Econometrics* 144, 193-218.
80. Su, L., and H. White, 2008. "Nonparametric Hellinger Metric Test for Conditional Independence," *Econometric Theory* 24, 829-864.
81. Su, L. and A. Ullah, 2007. "More Efficient Estimation of Nonparametric Panel Data Models with Random Effects," *Economics Letters* 96, 375-380.
82. Su, L. and H. White, 2007. "A Consistent Characteristic Function-Based Test for Conditional Independence," *Journal of Econometrics* 141, 807-834.
83. Jin, S. and Su, L., 2007. "Forecasting the Car Penetration Rate (CPR) in China: a Nonparametric Approach," *Applied Economics* 39, 2189-2195.
84. Su, L., 2007. "Business Output and Business Experience -- Evidence from China's Non-governmental Businesses," *Applied Economics Letters* 14, 227-231.
85. Su, L., 2006. "A Simple Test for Multivariate Conditional Symmetry," *Economics Letters* 93, 374-378.
86. Su, L. and A. Ullah, 2006. "Profile Likelihood Estimation of Partially Linear Panel Data Models with Fixed Effects," *Economics Letters* 92, 75-81.
87. Hu, J., L. Su, S. Jin, and W. Jiang, 2006. "The Rise in House Prices in China: Bubbles or Fundamentals?" *Economics Bulletin* 3(7), 1-8.
88. Su, L. and A. Ullah, 2006. "More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors," *Econometric Theory* 22, 98-126.
89. Su, L. and S. Jin, 2005. "A Bootstrap Test for Conditional Symmetry," *Annals of Economics and Finance* 6, 251-261.

#### **SURVEY ARTICLES , BOOK CHAPTERS, etc. (In English)**

1. Su, L., I. Murtazashvili, and A. Ullah 2022, Corrigendum to "Local Linear GMM Estimation of Functional Coefficient IV Models with an Application to Estimating the Rate of Return to Schooling" [*Journal of Business & Economic Statistics* 31(2) (2013), 184-207], 40(1), 467.
2. Bao, Y., Y. Fan, L. Su, and V. Zinde-Walsh, 2016. A Selective Review of Aman Ullah's Contributions to Econometrics. In G. González-Rivera, R. C. Hill, and T.-H. Lee (eds), *Advances in Econometrics* 36, pp. 3-43.
3. Su, L., Y. Zhang, 2014. Variable Selection in Nonparametric and Semiparametric Regression Models. In J. Racine, L. Su, A. Ullah (eds), *The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics*, pp. 249-307. New York: Oxford University Press.

4. **Su, L.**, A. Ullah, S. Mishra and Y. Wang, 2012. Nonparametric and Semiparametric Volatility Models: Specification, Estimation, and Testing, in L. Bauwens, C. Hafner, and S. Laurent (eds), *Volatility Models and Their Applications*, pp. 269-291. John Wiley & Sons, New York.
5. **Su, L.** and A. Ullah, 2011. Nonparametric and Semiparametric Panel Econometric Models: Estimation and Testing, in A. Ullah and D. E. A. Giles (eds), *Handbook of Empirical Economics and Finance*, pp. 455-497. Taylor & Francis Group, New York.

#### **OTHER JOURNAL PUBLICATIONS (In Chinese)**

1. Qu, X., and **L. Su**. Estimating Spatial Econometric Models of Complex FDI, *Journal of Quantitative and Technical Economics*, 2009(2).
2. He, Y., and **L. Su**. Older is wiser? --Evidence from a Semiparametric Study of Competitive Power and Experience in China's Non-governmental Enterprises, *South China Journal of Economics*, 2008(5).
3. Jiang, W., S. Jin, **L. Su**, and J. Hu. Bottle-necks to Build an Innovative Country: from the Risk Management Perspective, *Management World*, 2008(3).
4. **Su, L.** and Y. Wang. A Comparison Study on the Spatial Dependence of Economic Growth in Yangtze River Delta and Pearl River Delta, *Journal of Quantitative and Technical Economics*, 2007 (12).
5. **Su, L.** and B. Sun. Analysis of Factors that Influence the Tuition for Higher Education and its Spatial Dependence, *Mathematical Statistics and Management*, 2006 (4).
6. Hu, J., **L. Su**, S. Jin, and W. Jiang. Early-Warning Modeling Analysis for the Real Estate in Beijing, *Statistical Research*, 2006(5).
7. **Su, L.** and Y. He. Does Kuznets Puzzle Exist in China? Evidence from a Panel Study in China. *Economics Science*, 2006(2).
8. **Su, L.**, Y. He and S. Jin. A Panel Cointegration Study of the Relationship between Income and Consumption in China, *World Economy*, 2006(5).
9. Hu, J., **L. Su**, S. Jin, and W. Jiang. The Rise in House Prices in China: Bubbles or Fundamentals? *Statistical Research*, 2006(1).
10. Jin, S. and **L. Su**. Forecasting the CPR in China, *Statistics and Decision*, 2006(2).
11. Jin, S. and **L. Su**. The Newest Development of Econometrics and Its Applications in China, *Journal of Quantitative and Technical Economics*, 2005(9).
12. **Su, L.**, Y. He and S. Jin. Does Temporary Income Really Affect Consumption?—Evidence from a Rural Panel Study in China, *Management World*, 2005(7).
13. **Su, L.**, and Y. Huang. Study on the Causes of Disparity between the Economic Development Level of Southern and Northern Jiangsu, *Mathematical Statistics and Management*, 1999 (1), 19-24.
14. Li, Q. and **L. Su**. Analysis on the Social Impacts of the Merger & Acquisition of State-owned Enterprises by Foreign Capital, *Management Theory & Practice*, 1997(2), pp. 1-4.
15. Huang, Y., F. Zhang, and **L. Su**. Anti-inflation during the Reform in China, *Management Theory & Practice*, 1996(1), pp. 1-7.

#### **PAPERS UNDER REVIEW OR REVISION (in English)**

1. Lu, X., K. Miao and **L. Su**, 2023. Estimation of Heterogeneous Panel Data Models with an Application to Program Evaluation. Submitted.
2. Huang, W., **L. Su** and Y. Wang, 2023. Detecting Hidden Bubbles in the U.S. Stock Market: A Uniform Panel Autoregressive Approach. Submitted.
3. Hong, S., **L. Su**, and Y. Wang, 2023. Inference in Partially Identified Panel Data Models with Interactive Fixed Effects, resubmitted to ET.
4. Peng, B., **L. Su**, J. Westerlund, and Y. Yang, 2023. Decomposition of Interactive Effects, resubmitted to ET.
5. Fu, Z., **L. Su**, and X. Wang, 2023. Distinguishing Time-varying Factor Models. Submitted.

6. Wang, Y., L. Su, and Y. Zhang, 2022. Panel Quantile Regression Models with Low-rank Structures, Submitted.
7. Ke, S., P.C.B. Phillips, and L. Su, 2022. Panel Factor Models with Long Memory. Submitted.
8. Fu, Z., Y. L. Su, X. Wang, 2022. Time-Varying FAVAR Model: Estimation and Inference, resubmitted to JBES.
9. Su, L., T. T. Yang, Y. Zhang, and Q. Zhou, 2022. A One Covariate at One Time Multiple Testing Approach to Variable Selection in Nonparametric Additive Models, Submitted.
10. Su, L and X. Wang, 2020. Corrigendum to "On Time-varying Factor Models: Estimation and Testing" [J. Econometrics 198 (2017) 84-101, **not for publication**].
11. Su, L. and Y. Zhang, 2017. "Nonparametric Dynamic Panel Data Models with Interactive Fixed Effects: Sieve Estimation and Specification Testing."
12. Su, L., Hoderlein, S., and H. White, 2015. "Testing Monotonicity in Unobservables with Panel Data."
13. Su, L. and Z. Yang, Instrumental Variable Quantile Regression for Spatial Autoregressive Models, 2013. Resubmitted.
14. Su, L. and Y. Zhang, Testing Cross-Sectional Independence in Nonparametric Panel Data Models, 2011. Revision requested.
15. Su, L. and Z. Xiao, Testing Structural Changes in Conditional Distributions via Quantile Regressions, 2010.

### **WORK IN PROGRESS**

1. Jin, S., Lu, X., and L. Su, 2023. Three-Dimensional Factor Models with Global and Local Factors.
2. Jin, S., Lu, X., and L. Su, 2023. Three-Dimensional Heterogeneous Panel Data Models with Multi-level Interactive Fixed Effects.
3. Miao, K., L. Su and W. Wang, 2023. Penalized K-means Algorithm.
4. Wang, Y., P. C.B. Phillips, and L. Su, 2023. Panel Data Models with Time-Varying Latent Group Structures.
5. Liu, X., and L. Su, 2023. Sieve Estimation of Time-Varying Factor Models.
6. Cao, Y. and L. Su, 2023. GMM Estimation of Heterogeneous Panel Data with Cross Sectional Dependence.
7. Su, L. and X. Wang, 2022. Semiparametric Estimation of Generalized Transformation Panel Data Models with Interactive Fixed Effects.
8. Li, Y., L. Su and X. Wang, 2022. On Time-Varying Panels with Time-Varying Interactive Fixed Effects.
9. Qian, J. and L. Su, 2020. Detecting Stable Periods in Time Series Regressions.
10. Ando, T., S. Ma, and L. Su, 2020. Time-varying Nonlinear Panel Data Models with Cross Sectional Dependence and Latent Group Structures.
11. Chen, Q., L. Su, 2019. Robust Inference in Approximate Factor Models.
12. Li, H., J. Qian, and L. Su, 2019. Detecting Structural and Membership Changes in Panel Data Models with Latent Group Structures.
13. Su, L., Y. Wang, and Y. Zhang, 2018. On Time-Varying Predictive Regression: Robust Estimation and Testing.
14. Fan, Y., M. He, L. Su, and A. Zhou, 2018. Inference for the Optimal Value in Dynamic Treatment Regimes.
15. Wang, X., J. Qian, and L. Su, 2018. High Dimensional Variable Selection in Dynamic Panel Models via GMM Shrinkage Estimation.
16. Henderson, D., C. Parmeter, and L. Su, 2018. Nonparametric Threshold Regression: Estimation and Inference.
17. Li, Y., X. Lu, and L. Su, 2016. Linear Asset Pricing Models with Structural Breaks and Spurious Factors.

### **CONFERENCE AND SEMINAR PRESENTATIONS**

#### **International Conferences and Seminars**

2023

- The 2023 Asian Meeting of the Econometric Society, Nanyang Technological University, Singapore, July 28-30, 2023. [**Plenary speaker**]
- The 28th International Panel Data Conference, University of Amsterdam, Netherlands, July 3-4, 2023. [**Keynote**].
- The Eighth Meeting of Young Econometricians in Asian-Pacific (YEAP), Fudan University, Shanghai, June 10-11, 2023. [**Keynote**]
- The Big Data Econometric Theory and Applications: Time-Varying Econometric Models, School of Finance and Statistics, Hunan University, May 13-14, 2023. [**Keynote**]
- Department of Economics, University of California, Riverside, February 23, 2023.

2022

- The 2022 National PhD Student Workshop on Quantitative Economics, Dongbei University of Finance and Economics, Dec 17-18, 2022 [**Keynote**.]
- Department of Statistics, School of Management, Fudan University, December 16, 2022.
- Department of Economics, Hong Kong University of Science and Technology, December 9, 2022.
- Department of Business Econometrics and Statistics, Peking University, December 8, 2022. (postponed)
- Institute of Big Data, Renmin University of China, December 2, 2022.
- School of Mathematics, Shanghai Normal University, November 20, 2022.
- The 2022 Symposium of Business Statistics and Econometrics, Guanghua School of Management, Sept 25, 2022. [**Invited**]
- The QRFE-Econometrics and Big Data Cluster Workshop on Econometrics, Business School , Durham University, June 6, 2022.
- Advanced Symposium in Econometrics and Economic Development in China, Shanghai University of Finance and Economics, May 28-29, 2022. [**Keynote**]
- Department of Mathematics, University of York, May 26, 2022.

2021

- The Sixth Meeting of Young Econometricians in Asian-Pacific (YEAP), Wuhan University, Wuhan, Nov 5-6, 2021. [**Keynote**]
- The Annual Meeting of the Chinese Association of Quantitative Economics, Zheng Zou University, Oct 22-24, 2021. [**Invited**]
- The 2021 Symposium on Econometrics and Big Data, Xiamen University, July 10-11, 2021. [**Invited**]
- The 2021 China Meeting of the Econometric Society, Shanghai Tech University, Shanghai, July 1-3, 2021.
- The 2021 Asian Meeting of the Econometric Society, Curtin University, Malaysia, June 25-27, 2021.
- The Dongbei Econometrics Workshop, Dongbei University of Finance and Economics (DUFE), Dalian, China, June 25-27, 2021. [**Invited**]
- National School of Development, Peking University, April 23, 2021.
- School of Economics, Xiamen University, April 21, 2021.
- Montreal Econometrics seminar for four Montreal Universities (Concordia, McGill, University of Montreal, and UQAM), April 16, 2021.
- Center for Statistics Science, Tsinghua University, April 12, 2021.
- The 2021 Nanyang Econometrics Workshop, Nanyang Technological University, March 28, 2021. [**Keynote**]

2020

- School of Economics, Renmin University of China, Beijing, China, Oct 25, 2020. [**Keynote**]
- The 5th Dongbei Econometrics Workshop, Dongbei University of Finance and Economics (DUFE), Dalian, China, June 27-28, 2020. [**Invited, cancelled**]
- The 2020 Nanyang Econometrics Conference, Economic Growth Center, Nanyang Technological University, Jan 17, 2020. [**Keynote**]

2019

- The Annual Meeting of the Chinese Association of Quantitative Economics, Lan Zhou, October 19-20, 2019. **[Keynote]**
- Institute of Statistics and Big Data, Renmin University of China, Beijing, October 18, 2019.
- The 2nd CEMMAP UCL/Vanderbilt Joint Conference, Vanderbilt University, Nashville, October 11-12, 2019. **[Invited]**
- Department of Economics, University of Pennsylvania, October 7, 2019.
- Princeton-QUT-SJTU-SMU Conference on Econometrics, Singapore, August 23-24, 2019.
- The 2019 Tsinghua Econometrics Conference, Tsinghua University, Beijing, China, June 22-23, 2019.
- The 2019 China Meeting of the Econometric Society, Jinan University, Guangzhou, June 18-20, 2019.
- The 2019 Asian Meeting of the Econometric Society, Xiamen University, Xiamen, June 14-16, 2019. **[Invited]**
- The Cemmap/WISE Workshop on Advances in Econometrics, Xiamen University, Xiamen, June 11-12, 2019. **[Invited]**
- The Fifth Meeting of Young Econometricians in Asian-Pacific (YEAP), Shanghai Jiao Tong University, Shanghai, January 12-13, 2019. **[Keynote]**

2018

- Econometric Conference on Big Data and AI in Honor of Ronald Gallant, Beijing, Dec 21, 2018.
- Department of Econometrics and Business Statistics, Monash University, Australia, Nov 2, 2018.
- International Conference on Econometrics, Department of Economics, Korea University, Seoul, Oct 26-27, 2018. **[Invited]**
- Department of Economics, Boston College, Oct 22, 2018.
- A Celebration of Peter Phillips' 40 Years at Yale, Yale University, Oct 19-20, 2018. **[Invited]**
- Department of Economics, University of Connecticut, Oct 17-18, 2018.
- The 2018 Asian Meeting of the Econometric Society, Sogang University, Seoul, June 21-23, 2018.
- The 8th Shanghai Workshop of Econometrics, Shanghai University of Finance and Economics, Shanghai, June 18-19, 2018. **[Invited]**
- The 2018 China Meeting of the Econometric Society, Fudan University, Shanghai, June 15-17.
- Conference in Honor of Professor Cheng Hsiao's 75<sup>th</sup> Birthday, Chengdu, China, June 11-12, 2018. **[Invited]**
- The 2018 Tsinghua Econometrics Conference, Tsinghua University, Beijing, May 31- June 2, 2018. **[Invited]**
- School of Economics and Management, Tsinghua University, Beijing, May 18, 2018.

2017

- The 23rd International Panel Data Conference, University of Macedonia – Thessaloniki, Greece, July 7-8, 2017.
- The 13<sup>th</sup> Symposium on Econometric Theory and Application (SETA 2017), Peking University, Beijing, June 13-14, 2017. **[Invited]**
- Advance in Econometrics Conference, Shanghai Jiao Tong University, Shanghai, June 7-8, 2017. **[Invited]**
- The 2017 Asian Meeting of the Econometric Society, Chinese University of Hong Kong, Hong Kong, June 3-5, 2017.
- Department of Economics, University of York, UK, May 10, 2017.
- Department of Economics, Humboldt-Universität Zu Berlin, Germany, May 8, 2017.
- Erasmus School of Economics, Erasmus Universiteit Rotterdam, Netherlands, May 4, 2017.

2016

- The Econometrics Workshop, Department of Economics, Chinese University of Hong Kong, Hong Kong, December 5-6, 2016. **[Invited]**
- The 2nd Dongbei Econometrics Workshop, Dongbei University of Finance and Economics (DUFEE), Dalian, China, July 2, 2016. **[Invited]**
- 2016 Tsinghua International Conference on Econometrics, Tsinghua University, Beijing, June 28-29, 2016. **[Keynote]**

- The 6th Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, June 22-23, 2016. **[Invited]**
- Department of Economics, University of Seattle, June 1, 2016.
- The 2016 Workshop on Advanced Econometrics, University of Kansas, April 30, 2016. **[Invited]**
- The 2nd Meeting of Young Econometricians in Asian-Pacific (YEAP), University of International Business and Economics, Beijing, January 15-16, 2016. **[Keynote]**
- School of Economics and Management, Tsinghua University, Beijing, January 14, 2016.
- Chinese Academy of Social Sciences, Beijing, January 13, 2016.

2015

- International Conference on Econometrics: Recent Advances in Micro- & Macro-Econometrics, Korean University, Seoul, December 12-13, 2015. **[Invited]**
- The 21st International Panel Data Conference, Central European University, Budapest, June 29-30, 2015. (cancelled)
- The 5th Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, June 24-25, 2015. **[Invited]**
- International Symposium on Recent Developments in Econometric Theory with Applications, WISE, Xiamen University, China, June 20-21, 2015. **[Invited]**
- The 11<sup>th</sup> Symposium on Econometric Theory and Application (SETA 2015), Hitotsubashi University, Tokyo May 30-31, 2015.
- Workshop on Advances in Microeconometrics, Seoul National University, May 7-8, 2015. **[Invited]**
- Princeton-QUT-SJTU-SMU Conference: Frontiers in Econometrics, Singapore, April 18-19, 2015.
- Department of Economics, University of Washington, Seattle, USA, March 18, 2015.
- Conference in Honor of Aman Ullah, UC, Riverside, USA, March 13-15, 2015. **[Invited]**
- Department of Economics, University of California, San Diego, USA, March 10, 2015.

2014

- The 20th International Panel Data Conference, Hitotsubashi Hall, Hitotsubashi University, Tokyo, July 9-10, 2014. **[Invited]**
- A Bipartite Conference between Shanghai Jiao Tong University and Singapore Management University, Shanghai, July 1-2, 2014.
- The 4th Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, June 29-30, 2014. **[Invited]**
- China's Meeting of the Econometric Society, Xiamen University, Xiamen, May 27-29, 2014.
- The 10th Symposium on Econometric Theory and Application (SETA 2014), Academia Sinica, Taipei, May 29-30, 2014. **[Invited]**
- IAS Workshop on Advances in Microeconometrics, Hong Kong University of Science and Technology, May 23-24, 2014. **[Invited]**
- Mini Workshop on Econometrics, School of Economics and Finance, University of Hong Kong, May 16, 2014.

2013

- Antai College of Economics and Management, Shanghai Jiao Tong University, Shanghai, China, December 31, 2013.
- School of Economics, Fudan University, Shanghai, China, December 30, 2013. **[Invited]**
- The 2013 Asian Meeting of the Econometric Society (AMES 2013), National University of Singapore, Singapore, August 2-4, 2013.
- The 9th Symposium on Econometric Theory and Application (SETA 2013), Sungkyunkwan University, Seoul, July 20-21, 2013.
- The 19th International Panel Data Conference, Cass Business School, City University London, London, July 4-5, 2013.

- The 3rd Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, June 20-21, 2013.
  - The 2013 Tsinghua Econometrics Conference, Tsinghua University, Beijing, June 17-18, 2013.
  - China Meeting of the Econometric Society (CMES), Peking University, Beijing, June 14-16, 2013.
  - International Symposium on the Analysis of Panel Data, WISE, Xiamen University, June 8-9, 2013. **[Invited]**
- 2012
- The 18<sup>th</sup> International Panel Data Conference, Banque de France, Paris, July 5-6, 2012.
  - Workshop II on Financial Time Series Analysis: High-dimensionality, Non-stationarity and the Financial Crisis. National University of Singapore, Singapore, June 19-22, 2012. **[Invited]**
  - The 8<sup>th</sup> Symposium on Econometric Theory and Application (SETA 2012), Shanghai Jiao Tong University, Shanghai, June 19-21, 2012.
  - The 2<sup>nd</sup> Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, May 17-18, 2012. **[Invited]**
  - School of Economics, Fudan University, China, May 16, 2012. **[Invited]**
  - Princeton/QUT/SMU Tripartite Conference on Financial Econometrics, Singapore Management University, Singapore, May 10-11, 2012. **[Invited]**
  - Department of Economics, University of Colorado Boulder, USA, March 21, 2012. **[Invited]**
  - Department of Economics, University of California, Riverside, USA, March 16, 2012. **[Invited]**
  - Department of Economics, Hong Kong University of Science and Technology, March 2, 2012 **[Invited]**
  - School of Economics and Finance, University of Hong Kong, February 29, 2012. **[Invited]**
- 2011
- Department of Economics, National University of Singapore, Singapore, November 18, 2011. **[Invited]**
  - School of Physical & Mathematical Sciences, Nanyang Technological University, Singapore, October 27, 2011. **[Invited]**
  - The Econometric Society Australasian Meeting 2011, University of Adelaide, Australia, July 4-7, 2011.
  - The 1st Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, June 16-17, 2011. **[Invited]**
  - SMU-ESSEC Symposium on Empirical Finance & Financial Econometrics, Singapore, June 8-9, 2011.
  - The Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 30, 2011. **[Invited]**
  - The 2011 Summer International Econometrics Symposium, Southwestern University of Finance and Economics, Chengdu, China, May 24, 2011. **[Invited]**
  - The 2011 Tsinghua International Conference in Econometrics, Tsinghua University, Beijing, China, May 21-22, 2011
  - Guanghua School of Management, Peking University, Beijing, May 19, 2011. **[Invited]**
  - China Center for Economic Research (CCER), Peking University, Beijing, May 18, 2011. **[Invited]**
  - School of Economics, University of Adelaide, Australia, April 18, 2011. **[Invited]**
  - The 7<sup>th</sup> Symposium on Econometric Theory and Application (SETA 2011), Monash University, Melbourne, April 14-16, 2011.
- 2010
- Antai School of Economics and Management, Shanghai Jiao Tong University, Shanghai, China, November 17, 2010. **[Invited]**
  - Division of Economics, School of Humanities and Social Sciences, Nanyang Technological University, Singapore, October 29, 2010. **[Invited]**
  - Econometric Society World Congress 2010 (ESWC 2010), Shanghai, August 17-21, 2010.
  - International Symposium on Econometrics of Specification Tests in 30 Years, WISE, Xiamen University, June 24-25, 2010.

- Cowles Summer Conference, “Endogeneous Regressors in Nonseparable Models”, Yale University, June 7-8, 2010. **[Invited]**
  - The 6<sup>th</sup> Symposium on Econometric Theory and Application (SETA), Singapore Management University, Singapore, April 29-May 1, 2010.
  - Second Singapore Conference on Quantitative Finance, National University of Singapore, March 5, 2010. **[Invited]**
  - School of Economics and Finance, University of Hong Kong, February 24, 2010. **[Invited]**
- 2009
- The 5<sup>th</sup> Singapore Econometrics Study Group Meeting, Singapore Management University, August 7, 2009.
  - Far Eastern Econometric Society Meeting, Tokyo, Japan, August 3-5, 2009. (cancelled)
  - The 5<sup>th</sup> Symposium on Econometric Theory and Application (SETA), Kyoto University, Kyoto, Japan, July 31-August 2, 2009. (cancelled)
- 2008
- The 2<sup>nd</sup> World Conference of the Spatial Econometrics Association, New York, USA, November 17-19, 2008.
  - Cowles Summer Conference, “Operator Methods and Inverse Problems in Econometrics”, Yale University, June 9-10, 2008. **[Invited]**
  - The 4<sup>th</sup> Symposium on Econometric Theory and Application (SETA), Seoul National University, Seoul, South Korea, May 28-30, 2008
  - International Symposium on Nonlinear Time Series, Xiamen, China, May 10-11, 2008.
- 2007
- School of Economics, Singapore Management University, September 4, 2007. **[Invited]**
  - 14<sup>th</sup> International Conference on Panel Data, WISE, Xiamen University, China, July 16-18, 2007.
  - The 1<sup>st</sup> World Conference of the Spatial Econometrics Association, Cambridge, UK, July 11-14, 2007.
  - International Symposium on Financial Engineering and Risk Management (FERM2007), Beijing, China, June 11-12, 2007. **[Invited]**
- 2006
- School of Economics, Seoul National University, Korea, December 11, 2006. **[Invited]**
  - Guanghua School of Management, Peking University, Beijing, September 20, 2006.
  - Far Eastern Econometric Society Meeting, Tsinghua University, Beijing, China, July 10-12, 2006.
  - The 3<sup>rd</sup> Singapore Econometrics Study Group Meeting, Singapore Management University, Singapore, July 7-8, 2006.
  - The 2<sup>nd</sup> Symposium on Econometric Theory and Application (SETA), Xiamen University, Xiamen, China, April 4-7, 2006
  - Guanghua School of Management, Peking University, Beijing, March 29, 2006.
- 2005
- The 2<sup>nd</sup> Singapore Econometrics Study Group Meeting, Singapore Management University, Singapore, July 8-9, 2005
  - Financial Engineering and Risk Management Workshop, Shanghai, China, July 3-4, 2005.
  - The 1<sup>st</sup> Symposium on Econometric Theory and Application (SETA), Academic Sinica, Taipei, May 18-20, 2005.
- 2004 and before
- Department of Statistics, University of Illinois, Chicago, March 2004. **[Invited]**
  - Department of Economics, University of Wisconsin, Madison, USA, March 2004. **[Invited]**
  - Department of Economics, Penn State University, USA, March 2004. **[Invited]**
  - Department of Economics, UC, Riverside, USA, December 2003. **[Invited]**
  - Department of Economics, UC, San Diego, USA, October 2003.
  - North American Summer Meeting of the Econometric Society, Northwestern University, Chicago, June 25-27, 2003.

### **Conference Co-chair**

- The 2019 Tsinghua International Conference on Econometrics, Tsinghua University, Beijing, China, June 22-23, 2019.
- International Symposium on Econometrics Development, Peking University, Beijing, China, April 23-24, 2005.

### **Conference Program/Scientific Committee**

- The 17th International Symposium on Econometric Theory and Applications (SETA2023), Singapore Management University, July 7-8, 2023
- The 2023 Asian Meeting of Econometric Society, Tsinghua University, China, June 29-July 2, 2023.
- The 2021 European Meeting of the Econometric Society, Copenhagen, Denmark, August 23-27, 2021.
- The 2021 Conference of the International Association of Applied Econometrics (IAAE), Erasmus School of Economics, Rotterdam, The Netherlands, June 22-25, 2021.
- The 2021 Asian Meeting of Econometric Society, Curtin University Malaysia, Miri, Malaysia, June 18-20, 2021.
- The 2021 North American Summer Meeting of the Econometric Society (NAMES), UQAM, Montreal, June 10-13, 2021.
- The 7th Annual Conference of the International Association of Applied Econometrics (IAAE), King's College London on June 30-July 3, 2020.
- The North American Meeting of Econometric Society 2019 (NASM 2019), University of Washington, Seattle, June 27-30, 2019.
- The 6th Annual Conference of the International Association of Applied Econometrics (IAAE), Cyprus, June 25-28, 2019.
- The 2019 China Meeting of the Econometric Society, Jinan University, China, June 18-20, 2019.
- The 2019 Asian Meeting of the Econometric Society, Xiamen University, China, June 14-16, 2019.
- The 2017 Asian Meeting of the Econometric Society, Chinese University of Hong Kong, Hong Kong, June 3-5, 2017.
- The 2016 Asian Meeting of the Econometric Society, Doshisha University, Kyoto, Japan, August 11-13, 2016.
- The 2016 China Meeting of the Econometric Society, Southwestern University of Finance and Economics, Chengdu, China, June 25-17, 2016.
- The 12<sup>th</sup> Symposium of Econometric Theory and Applications (SETA 2016), University of Waikato, Hamilton, New Zealand, February 17-19, 2016.
- The 2013 Asian Meeting of the Econometric Society, National University of Singapore, Singapore, August 2-4, 2013.
- SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics, Singapore Management University, June 8-9, 2011.
- The 6<sup>th</sup> Symposium on Econometric Theory and Application (SETA 2010), Singapore Management University, Singapore, April 29-May 1, 2010.
- Far Eastern and South Asian Meeting of the Econometric Society, Singapore Management University, Singapore, July 16-18, 2008.

### **PROFESSIONAL ACTIVITIES**

#### **Journal referee for**

Advances in Econometrics, Annals of Economics and Finance, Annals of the Institute of Statistical Mathematics, Annals of Statistics, Applied Economics, Bernoulli, Canadian Journal of Statistics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics Journal, Economic Modelling, Economics Bulletin, Economics Letters, Entropy, International Journal of Forecasting, International Regional Science Review, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business

& Economic Statistics, Journal of Econometrics, Journal of Financial Econometrics, Journal of Forecasting, Journal of Machine Learning Research, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Productivity Analysis, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Series C, Neural Computation, Papers in Regional Science, Regional Science and Urban Economics, Review of Economics and Statistics, Review of Economics Studies, Scandinavian Journal of Statistics, Science China Mathematics, Spatial Economic Analysis, Statistica Sinica, Statistics and Probability Letters, Test

**Book chapter referee for**

Handbook of Empirical Economics and Finance, 2009.

The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics, 2012.

The Oxford Handbook of Panel Data, 2013.

**Book referee for**

Cambridge University Press, 2009, 2011.

**External reviewer for**

Academia Sinica, Taiwan, 2014, 2015, 2017.

Research Grants Council (RGC) of Hong Kong, 2011, 2013, 2014, 2015

Social Sciences and Humanities Research Council of Canada (SSHRC), 2010, 2013

Multiple departments of economics in mainland China, Hong Kong, Macau, North American, UK, and Australasian universities, 2010, 2011, 2014-2019

**PROFESSIONAL ASSOCIATION**

American Statistical Association, The Econometric Society, The Spatial Econometrics Association, China's Econometric Society

**TEACHING EXPERIENCE**

**Tsinghua University**

Econometrics I (ug), Fall 2022

Advanced Econometrics I (g), Fall 2021, Fall 2022

Nonparametric Econometrics (g), Fall 2020, Fall 2021

Panel Data Econometrics (g), Spring 2021, Fall 2022

**Singapore Management University**

Advanced Econometrics (g), Fall 2011-2019

Nonparametric Econometrics (g), Fall 2013-2014, Fall 2019

Panel Data Econometrics I (g), Fall 2015-2019

Panel Data Econometrics II (g), Fall 2015-2018

Introduction to Statistical Theory (ug), Fall 2010

Applied Econometrics (ug), Fall 2008, Fall 2009, Fall 2011, Fall 2012, Fall 2013, Fall 2014

Advanced Mathematical Methods (ug), Fall 2008, Spring 2010, Fall 2010

**Peking University**

Advanced Mathematical Statistics (g), Fall 2004-2007

Applied Statistics (MBA), Fall 2004, Spring 2005

Applied Statistics (IPhD), Fall 2005-2007

Advanced Econometrics (IPhD), Fall 2005  
Advanced Econometrics (g), Fall 2007, (Fall 2006, Renmin Univ. of China)  
Nonparametric Econometrics (g), Spring 2006, Spring 2007

### **UCSD and UCR**

Instructor for Microeconomics (ug) at UCSD, Summer 2003  
Teaching Assistant for Intermediate Econometrics, Statistics, Microeconomics, Macroeconomics, Health Economics, Environmental Economics, Decision under Uncertainty, etc., University of California, San Diego and Riverside

### **THESES SUPERVISION**

#### **Peking University (August 2004 – June 2008)**

**Chair or co-chair for the following 10 master students:** ZHANG, Wuhua (co-chair with Professor WANG Hansheng), ZHANG Yannan, CHEN Qi, WU, Jing (co-chair with Professor ZHU Shanli), WANG Yun, WEI Dan (MBA), LAN Xinhui (MBA), LU Pei (MBA), SUN Chunyu, QU Xi.

#### **Singapore Management University (July 2008 - present)**

Chair for the following master students: CHEN, Qihui (2011)  
On the committee for the following master students: SONG, Xiaojun (2009), LU, Chenyan (2010)

#### **Ph.D. Supervision (\*: thesis chair)**

1. ZHANG, Yonghui\*, thesis chair, 2013, 1<sup>st</sup> job: School of Economics, Renmin University of China, Beijing.
2. JIANG, Fuwei, thesis committee member, 2014, 1<sup>st</sup> job: School of Finance, Central University of Finance and Economics, Beijing.
3. CHU, Liya, thesis committee member, 2017, 1<sup>st</sup> job: East China University of Science and Technology, Shanghai.
4. WANG, Wuyi\*, thesis chair, 2018, 1<sup>st</sup> job: Institute for Economic and Social Research, Jinan University, Guangzhou.
5. HUANG, Wenxin\*, thesis chair, 2018, 1<sup>st</sup> job: Antai College of Economics & Management, Shanghai Jiao Tong University, Shanghai.
6. MIAO, Ke\*, thesis chair, 2020, 1<sup>st</sup> job: School of Economics, Fudan University, Shanghai.
7. ZHENG, Xin\*, thesis chair, 2020, 1<sup>st</sup> job: Lingnan College, Sun Yat-sen University, Guangzhou.
8. FENG, Ji\*, thesis chair, 2021, 1<sup>st</sup> job: School of Economics and Management, Wuhan University, Wuhan.
9. KE, Shuyao\*, thesis chair, 2022, 1<sup>st</sup> job: School of Economics, Jinan University.
10. XIA, Ying\*, in progress, expected time to graduate, June 2023.
11. WANG, Yiren, in progress, expected time to graduate, June 2023, 1<sup>st</sup> job: Dept of Economics, Macquarie University, Australia.  
Others:
12. WANG, Lulu, Southampton University, external examiner, Dec 2022.

#### **Post-doctor Supervision**

WANG, Xia, Jan 2014- Jan 2015  
WEI, Jie, 2015  
ZHANG, Yonghui, 2016  
CAO, Yiqing, Sept 2022-Aug2024  
LIU, Xiyuan, Oct 2022-Sept 2024

## **ADMINISTRATIVE SERVICE**

### **Tsinghua University (July 2020- present)**

Member of Faculty Recruiting Committee, 2020-2021

Academic Committee, 2020-present

### **Singapore Management University (July 2008-June 2020)**

Econometrics Reading Group, 2016, 2017, 2018

Post Graduate by Research (PGR) Committee, 2011-2012, 2012-2013, 2013-2014, 2014-2015, 2015-2016, 2016-2017, 2017-2018, 2018-2019

Member of Faculty Recruiting Committee, 2015-2016

Member of Junior Faculty Recruiting Committee, 2008-2009, 2009-2010

Member of Senior Faculty Recruiting Committee, 2008-2009, 2009-2010, 2010-2011, 2011-2012, 2019

Member of Internal Reading Committee, 2009

Member of the School Evaluation Committee for middle term review, 2009-2010, 2010-2011, 2016

Member of the Reading Evaluation Committee for tenure review, 2010-2011, 2011-2012, 2016

Member of the Reading Evaluation Committee for professorial appointment, 2014, 2019

Member of the School Evaluation Committee for professorial appointment, 2014, 2019

Undergraduate student admission interviews, 2009-2019

Reading classes for Ph.D. students (co-organized with Jun Yu), Fall 2009

Undergraduate admission interviews for the “Zhuangyuan” Project in China (5-day trip), February 2011

### **Peking University (August 2004- June 2008)**

Graduate student admission exam, Graduate student admission interview, Graduate student thesis defense, College entrance exam review, Faculty recruiting interview, Seminar organizer, etc.