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

MA, Economics, University of California, Riverside, 1999
ME, Engineering Economics, Tongji University, 1997
BE, Engineering Economics, Xi'an Jiao Tong University, 1994

CV. Star 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 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

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 (12th edition)
Fellow of the Journal of Econometrics, 2014
Mita Script, Econometric Theory, 2014
Inclusion in Who's Who in the World 2014, 2015, 2016 (31st, 32nd, & 33rd 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

Co Editor:

, March 2014 – present

Associate Editor:

(Chinese), July 2022 present

, January 2019 – December 2021

, January 2014 – present

, January 2013 – present

, January 2010 – December 2013

Editorial board

, January 2020 – present

, Jan 2021 – Dec 2021

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

“Machine Learning Methods of High Dimensional Econometric Models and Their Applications in Economics and Management,” NSFC key project 72133002, principal investigator, 2021-2026/12

“Automated Inference in Large Dimensional Panel Data Models via Shirikage,” Ministry of Education, ACRF Tier 2 (MOE2012T2-2021), 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, 2008

1

(978-0-19-

985791-4), edited with Jeffrey Racine and Anan Ullah, New York: Oxford University Press, January 2014

2

, written in English and translated into Chinese by my students, Peking University Press, September 2007

1. Su, L. W. Wang and X. Xu, 2023 Identifying Dynamic Spatial Panels with Latent Group Structures, *Journal of Applied Econometrics*, forthcoming

2. Shi, Z., L. Su and T. Xie, 2023 β -relation With Applications to Forecast Combinations and Portfolio Analysis, *Journal of Applied Econometrics*, forthcoming

- 3 Fu Z, S Gao, L Su and X Wang 2023 Testing for Strict Stationarity via Discrete Fourier Transform, *forthcoming*
- 4 Fu Z, Y Hong, L Su, X Wang 2023 Specification Tests for Time Varying Models, *forthcoming*
- 5 Hong S, L Su and T Jiang 2023 Profile GMM Estimation of Panel Data Models with Interactive Fixed Effects, *forthcoming*
- 6 Lu X and L Su 2023 Uniform Inference in Linear Panel Data Models with Two-dimensional Heterogeneity, *forthcoming*
- 7 Huang W, L Su and Y Zhang 2023 Detecting Unobserved Heterogeneity in Efficient Prices via Classifier Lasso, *forthcoming*
- 8 Mao K, P.C.B Phillips, and L. Su, 2023 High Dimensional VARs with Common Factors, *233(1), 155-183*
- 9 Ma S, L. Su, and Y. Zhang 2022 Detecting Latent Communities in Network Formation Models, *23, 1-61*
- 10 Lu X, K Mao, and L. Su 2021. "Determination of Different Types of Fixed Effects in Three-dimensional Panels" *4(1) 867-898*
- 11 Ma S, L. Su, and Y. Zhang 2021. "Determining the Number of Communities in Stochastic Block Models" *22(6), 1-63*
- 12 Jin S, K Mao and L. Su 2021. "On Factor Models with Random Missing: EM Estimation, Inference, and Cross Validation" *222, 745-771*
- 13 Huang W, S. Jin, P. C.B Phillips, and L. Su 2021. "Nonstationary Panels with Latent Group Structures and Cross Section Dependence" *221, 198-222*
- 14 Wang W, and L. Su 2021. "Identifying Latent Group Structures in Nonlinear Panels" *s220, 272-295*
- 15 Su L, and X Wang 2020 "Testing for Structural Changes in Factor Models via a Nonparametric Regression" *, 36, 1127-1158*
- 16 Mao K, K Li, and L. Su 2020 "Panel Threshold Models with Interactive Fixed Effects" *, 219, 137-170*
- 17 Huang W, S. Jin, and L. Su 2020 "Identifying Latent Grouped Patterns in Correlated Panel," *36, 410-456*
- 18 Lu X and L. Su 2020 "Determining Individual or Time Fixed Effects in Panel Data Models" *215, 60-83*
- 19 Mao K, L. Su and W Wang 2020 "Panel Threshold Regression with Latent Group Structures" *s214, 451-481*
- 20 Su L, W Wang and Y. Zhang 2020 "Strong Consistency of Spectral Clustering for Stochastic Block Models" *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" *38, 214-227*
- 22 Su L, T. Ura, and Y. Zhang 2019 "Nonseparable Models with High dimensional Data" *212, 616-677*
- 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" *212, 607-622*
- 24 Su L, X Wang and S. Jin 2019 "Sieve Estimation of Time Varying Panel Data Models with Latent Structures" *37, 331-349*
- 25 Su L, and P. Xu 2019 "Common Threshold in Quantile Regressions with an Application to Pricing for Reputation" *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" 46, 416-439
- 27 Wang W., P. C.B. Phillips, and L. Su, 2019 "The Heterogeneous Effects of the Minimum Wage on Employment Across States" 174, 179-185
- 28 Wang W., P. C.B. Phillips, and L. Su, 2018 "Homogeneity Pursuit in Panel Data Models: Theory and Applications" 33, 797-815
- 29 Ma S., and L. Su, 2018 "Estimation of Large Dimensional Factor Models with an Unknown Number of Breaks" 207, 1-29
- 30 Su L. and G. Ju, 2018 "Identifying Latent Grouped Patterns in Panel Data Models with Interactive Fixed Effects" 206, 554-573
- 31 Su L. and Z. Yang, 2018 "Asymptotics and Bootstrap for Random Effects Panel Data Transformation Models" 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," 8, 729-760
- 33 Su L., and X. Qu, 2017 "Specification Test for Spatial Autoregressive Models" 35, 572-584
- 34 Su L. and X. Zheng, 2017 "A Martingale Difference Divergence Based Test for Specification" 156, 162-167
- 35 Su L., and X. Wang, 2017 "On Time-varying Factor Models: Estimation and Testing" 198, 84-101
- 36 Lu X., L. Su, and H. White, 2017 "Granger Causality and Structural Causality in Cross Section and Panel Data" 33, 263-291
- 37 Li, D., J. Qian, and L. Su, 2016 "Panel Data Models with Interactive Fixed Effects and Multiple Structural Breaks" 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" 147, 27-31
- 39 Su L., Z. Shi, and P. C. B. Phillips, 2016 "Identifying Latent Structures in Panel Data" 84, 2215-2234
- 40 Qian, J. and L. Su, 2016 "Shrinkage Estimation of Regression Models with Multiple Structural Changes" 32, 1376-1433
- 41 Hoderlein, S., L. Su, H. White, and T. Yang, 2016 "Testing for Monotonicity in Data Generated from a

- 49 Su L, S. Jin and Y. Zhang 2015 "Specification Test for Panel Data Models with Interactive Fixed Effects" 186 222-244
- 50 Jin S, L. Su and Y. Zhang 2015 "Nonparametric Testing for Anomaly Effects in Empirical Asset Pricing Models" 43 9-36
- 51 Su L, Y. Tu and A. Ullah 2015 "Testing Additive Separability of Error Term in Nonparametric Structural Models" 34 1056-1087
- 52 Su L. and Z. Yang 2015 "QML Estimation of Dynamic Panel Data Models with Spatial Errors" 185 230-258
- 53 Leibel, A, X. Lu and L. Su 2015 "Specification Testing for Transformation Models with Applications to Generalized Accelerated Failure Time Models" 184 81-96
- 54 Qian J and L. Su 2014 "Structural Change Estimation in Time Series Regressions with Endogenous Variables" 125 415-421
- 55 Ozbaç, D, Henderson D, and L. Su 2014 "Additive Nonparametric Regression in the Presence of Endogeneity;" 32 555-575
- 56 Su L. and H. White 2014 "Testing Conditional Independence via Empirical Likelihood" 182 27-44
- 57 Jin S, L. Su and A. Ullah 2014 "Robustify Financial Time Series Forecasting with Bagging" 33 575-605
- 58 Su L. and Q. Chen 2013 "Testing Homogeneity in Panel Data Models with Interactive Fixed Effects" 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;" 45 1009-1024
- 60 Su L, and X. Lu 2013 "Nonparametric Dynamic Panel Data Models: Kernel Estimation and Specification Testing" 176 112-133
- 61 Su L. and M. Spindler 2013 "Nonparametric Testing for Asymmetric Information" 31(2), 208-225
- 62 Su L, I. Mutazashvili and A. Ullah 2013 "Local Linear GMM Estimation of Functional Coefficient IV Models with Application to the Estimation of Rate of Return to Schooling" 31(2), 184-207
- 63 Su L. and A. Ullah 2013 "A Nonparametric Goodness-of-fit based Test for Conditional Heteroskedasticity;" 29 187-212
- 64 Jin S. and L. Su 2013 "Nonparametric Tests for Probability in Panel Data Models with Cross Section Dependence;" 32 469-512
- 65 Su L. and H. White 2012 "Conditional Independence Specification Testing for Dependent Processes with Local Polynomial Quantile Regression" 29 355-434
- 66 Su L. and S. Jin 2012 "Sieve Estimation of Panel Data Models with Cross Section Dependence" 169 31-47
- 67 Zhang Y., L. Su and P. C. B. Phillips 2012 "Testing for Common Trends in Semiparametric Panel Data Models with Fixed Effects" 15 56-100
- 68 Su L., 2012 "Semiparametric GMM Estimation of Spatial Autoregressive Models" 167 543-550
- 69 P. C. B. Phillips and L. Su 2011 "Nonparametric Regression under Location Shifts" 14 457-486
- 70 ~~Ullah A and L. Su 2012 "Beta Model"~~

- 72 Su L. and S. Jin 2010 "Profile Quasi-maximum Likelihood Estimation of Spatial Autoregressive Models" 157, 1833
- 73 Misha, S., L. Su, and A. Ullah 2010 "Semiparametric Estimator of Time Series Conditional Variance" 28, 256-274
- 74 Su L., Y. Chen, and A. Ullah 2009 "Functional Coefficient Estimation with Both Categorical and Continuous Data" 25, 131-167
- 75 Su L. and A. Ullah 2009 "Testing Conditional Unrelatedness" 27, 1829
- 76 Su L. and Z. Xiao 2008 "Testing Structural Change in Time Series Nonparametric Regression Models" 1, 347-366
- 77 Su L. and Z. Xiao 2008 "Testing for Parameter Stability in Quantile Regression Models" 78, 2768-2775
- 78 Su L. and A. Ullah 2008 "Nonparametric Reweighting Estimators for Conditional Quantiles" 18, 1134-1152
- 79 Su L. and A. Ullah 2008 "Local Polynomial Estimation of Nonparametric Simultaneous Equations Models" 144, 193-218
- 80 Su L., and H. White 2008 "Nonparametric Hellinger Metric Test for Conditional Independence" 24, 829-864
- 81 Su L. and A. Ullah 2007 "More Efficient Estimation of Nonparametric Panel Data Models with Random Effects" 96, 375-380
- 82 Su L. and H. White 2007 "A Consistent Characteristic Function Based Test for Conditional Independence" 141, 807-834
- 83 Jin S. and Su L., 2007 "Forecasting the Car Penetration Rate (CPR) in China: a Nonparametric Approach" 39, 2189-2195
- 84 Su L., 2007 "Business Output and Business Experience-- Evidence from China's Nongovernmental Businesses" 14, 227-231
- 85 Su L., 2006 "A Simple Test for Multivariate Conditional Symmetry," 93, 374-378
- 86 Su L. and A. Ullah 2006 "Profile Likelihood Estimation of Partially Linear Panel Data Models with Fixed Effects" 92, 75-81
- 87 Hu J, L. Su, S. Jin, and W. Jang 2006 "The Rise in House Prices in China: Bubbles or Fundamentals?" 3(7), 1-8
- 88 Su L. and A. Ullah 2006 "More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors" 22, 98-126
- 89 Su L. and S. Jin 2005 "A Bootstrap Test for Conditional Symmetry," 6, 251-261.

Su L., I. Murtazashvili, and A. Ullah 2022, Convergence 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

Bao Y., Y. Fan, and V. Zinde-Walsh 2016 A Selective Review of Anan Ullah's Contributions to Econometrics In G. González-Rivera, R. C. Hill, and T.-H. Lee (eds), 36 pp 3-43

, Y. Zhang 2014 Variable Selection in Nonparametric and Semiparametric Regression Models In J. Racine, L. Su, A. Ullah (eds),

, pp 219-307. New York: Oxford University Press

6

8

- The Annual Meeting of the Chinese Association of Quantitative Economics, Lanzhou, October 19-20, 2019
- 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 []
- Department of Economics, University of Pennsylvania, October 7, 2019
- Princeton QUT-SJCU-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, Xianen University, Xianen, June 14-16, 2019 []
- The Cemap/WISE Workshop on Advances in Econometrics, Xianen University, Xianen, June 11-12, 2019 []
- The Fifth Meeting of Young Econometricians in Asian Pacific (YEAP), Shanghai Jiao Tong University, Shanghai, January 12-13, 2019

2018

- Econometric Conference on Big Data and AI in Honor of Ronald Gallart, 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 []
- Department of Economics, Boston College, Oct 22, 2018
- A Celebration of Peter Phillips' 40 Years at Yale, Yale University, Oct 19-20, 2018 []
- 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 []
- The 2018 China Meeting of the Econometric Society, Fudan University, Shanghai, June 15-17
- Conference in Honor of Professor Chang Hsiao's 75th Birthday, Chengde, China, June 11-12, 2018 []
- The 2018 Tsinghua Econometrics Conference, Tsinghua University, Beijing, May 31- June 2, 2018 []
- 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 13th Symposium on Econometric Theory and Application (SETA 2017), Peking University, Beijing, June 13-14, 2017
- Advances in Econometrics Conference, Shanghai Jiao Tong University, Shanghai, June 7-8, 2017
- 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
- The 2nd Dongbei Econometrics Workshop, Dongbei University of Finance and Economics (DUFEE), Dalian, China, July 2, 2016
- 2016 Tsinghua International Conference on Econometrics, Tsinghua University, Beijing, June 28-29, 2016

- The 6th Shanghai Econometrics Workshop School of Economics, Shanghai University of Finance and Economics, China, June 22-23, 2016
 - Department of Economics, University of Seattle, June 1, 2016
 - The 2016 Workshop on Advanced Econometrics, University of Kansas, April 30, 2016 []
 - The 2nd Meeting of Young Econometricians in Asian Pacific (YEAP), University of International Business and Economics, Beijing, January 15-16, 2016
 - 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
 - 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
 - International Symposium on Recent Developments in Econometric Theory with Applications, WISE, Xianen University, China, June 20-21, 2015
 - The 11th Symposium on Econometric Theory and Application (SEITA 2015), Hitotsubashi University, Tokyo, May 30-31, 2015
 - Workshop on Advances in Microeconomics, Seoul National University, May 7-8, 2015
 - Princeton QUT-SJIU-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
 - 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
 - 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
 - China's Meeting of the Econometric Society, Xianen University, Xianen, May 27-29, 2014
 - The 10th Symposium on Econometric Theory and Application (SEITA 2014), Academia Sinica, Taipei, May 29-30, 2014
 - IAS Workshop on Advances in Microeconomics, Hong Kong University of Science and Technology, May 23-24, 2014
 - 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
 - The 2013 Asian Meeting of the Econometric Society (AMES 2013), National University of Singapore, Singapore, August 24, 2013
 - The 9th Symposium on Econometric Theory and Application (SEITA 2013), Sungkyulwan 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 20-24, 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, Xianen University, June 8-9, 2013
- 2012**
- The 18th International Panel Data Conference, Banque de France, Paris, July 5-6, 2012
 - Workshop II on Financial Time Series Analysis: High dimensionality, Nonstationarity and the Financial Crisis, National University of Singapore, Singapore, June 19-22, 2012
 - The 8th Symposium on Econometric Theory and Application (SETA 2012), Shanghai Jiao Tong University, Shanghai, June 19-21, 2012
 - The 2nd Shanghai Econometrics Workshop, School of Economics, Shanghai University of Finance and Economics, China, May 17-18, 2012
 - School of Economics, Fudan University, China, May 16, 2012
 - Princeton/UTSMU Tripartite Conference on Financial Econometrics, Singapore Management University, Singapore, May 10-11, 2012
 - Department of Economics, University of Colorado Boulder, USA, March 21, 2012
 - Department of Economics, University of California, Riverside, USA, March 16, 2012
 - Department of Economics, Hong Kong University of Science and Technology, March 2, 2012
 - School of Economics and Finance, University of Hong Kong, February 29, 2012
- 2011**
- Department of Economics, National University of Singapore, Singapore, November 18, 2011
 - School of Physical & Mathematical Sciences, Nanyang Technological University, Singapore, October 27, 2011
 - 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
 - SMU-ESSEC Symposium on Empirical Finance & Financial Econometrics, Singapore, June 8-9, 2011
 - The Wang Yanan Institute for Studies in Economics (WISE), Xianen University, China, May 30, 2011
 - The 2011 Summer International Econometrics Symposium, Southwestern University of Finance and Economics, Chengdu, China, May 24, 2011
 - 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
 - China Center for Economic Research (CCER), Peking University, Beijing, May 18, 2011
 - School of Economics, University of Adelaide, Australia, April 18, 2011
 - The 7th 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
 - Division of Economics, School of Humanities and Social Sciences, Nanyang Technological University, Singapore, October 29, 2010
 - Econometric Society World Congress 2010 (ESWC 2010), Shanghai, August 17-21, 2010
 - International Symposium on Econometrics of Specification Tests in 30 Years, WISE, Xianen University, June 24-25, 2010

- Cowles Summer Conference, “Endogenous Regressors in Nonseparable Models”, Yale University, June 7-8 2010
 - The 6th 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
- 2009**
- School of Economics and Finance, University of Hong Kong, February 24, 2010
 - The 5th Singapore Econometrics Study Group Meeting, Singapore Management University, August 7, 2009
 - Far Eastern Econometric Society Meeting, Tokyo, Japan, August 3-5, 2009 (cancelled)
 - The 5th Symposium on Econometric Theory and Application (SETA), Kyoto University, Kyoto, Japan, July 31-August 2, 2009 (cancelled)
- 2008**
- The 2nd 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
 - The 4th Symposium on Econometric Theory and Application (SETA), Seoul National University, Seoul, South Korea, May 28-30, 2008
 - International Symposium on Nonlinear Time Series, Xianen, China, May 10-11, 2008
- 2007**
- School of Economics, Singapore Management University, September 4, 2007
 - 14th International Conference on Panel Data, WISE, Xianen University, China, July 16-18, 2007
 - The 1st 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
- 2006**
- School of Economics, Seoul National University, Korea, December 11, 2006
 - Guanghua School of Management, Peking University, Beijing, September 20, 2006
 - Far Eastern Econometric Society Meeting, Tsinghua University, Beijing, China, July 10-12, 2006
 - The 3rd Singapore Econometrics Study Group Meeting, Singapore Management University, Singapore, July 7-8, 2006
 - The 2nd Symposium on Econometric Theory and Application (SETA), Xianen University, Xianen, China, April 4-7, 2006
 - Guanghua School of Management, Peking University, Beijing, March 29, 2006
- 2005**
- The 2nd 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 1st Symposium on Econometric Theory and Application (SETA), Academia Sinica, Taipei, May 18-20, 2005
- 2004 and before**
- Department of Statistics, University of Illinois, Chicago, March 2004
 - Department of Economics, University of Wisconsin, Madison, USA, March 2004
 - Department of Economics, Penn State University, USA, March 2004
 - Department of Economics, UC, Riverside, USA, December 2003
 - Department of Economics, UC, San Diego, USA, October 2003
 - North American Summer Meeting of the Econometric Society, Northwestern University, Chicago, June 25-27, 2003

- **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**

- **The 17th International Symposium on Econometric Theory and Applications (SEITA 2023), 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, 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 25-27, 2016**
- **The 12th Symposium of Econometric Theory and Applications (SEITA 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 6th Symposium on Econometric Theory and Application (SEITA 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**

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

Handbook of Empirical Economics and Finance, 2009

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

Instructor for Microeconomics (ug) at UCSD, Summer 2008
Teaching Assistant for Intermediate Econometrics, Statistics, Microeconomics, Macroeconomics, Health Economics, Environmental Economics, Decision under Uncertainty, etc., University of California, San Diego and Riverside

: ZHANG, Wihua (co chair with Professor WANG Hanheng), ZHANG Yama, CHEN Qi, WU, Jing (co chair with Professor ZHU Shuli), WANG Yun, WEI Dan (MBA), LAN Xirui (MBA), LU Pei (MBA), SUN Chuyi, QU Xi

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

- 1 ZHANG, Yonghui*, thesis chair; 2013, 1st job School of Economics, Remin University of China, Beijing**
- 2 JIANG, Fuwei, thesis committee member; 2014, 1st job School of Finance, Central University of Finance and Economics, Beijing**
- 3 CHU, Liya, thesis committee member; 2017, 1st job East China University of Science and Technology, Shanghai**
- 4 WANG, Wuyi*, thesis chair; 2018, 1st job Institute for Economic and Social Research, Jinan University, Guangzhou**
- 5 HUANG, Wenxin, thesis chair; 2018, 1st job Antai College of Economics & Management, Shanghai Jiao Tong University, Shanghai**
- 6 MAO, Ke*, thesis chair; 2020, 1st job School of Economics, Fudan University, Shanghai**
- 7 ZHENG, Xirui, thesis chair; 2020, 1st job Lingnan College, Sun Yat-sen University, Guangzhou**
- 8 FENG, Ji*, thesis chair; 2021, 1st job School of Economics and Management, Wuhan University, Wuhan**
- 9 KE, Shuyao*, thesis chair; 2022, 1st 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, 1st job Dept of Economics, Macquarie University, Australia**
Other
- 12 WANG, Lulu, Southampton University, external examiner; Dec 2022**

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

Member of Faculty Recruiting Committee, 2020-2021
Academic Committee, 2020-present