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ACADEMIC POSITIONS

Associate Professor with tenure, Department of Economics, University at Albany, SUNY, September 2018-present

Assistant Professor, Department of Economics, University at Albany, SUNY, September 2012-August 2018

EDUCATION

Ph.D. in Economics, Texas A&M University, August 2012

M.S. in Mathematics, Wuhan University, June 2006

B.S. in Mathematics, Wuhan University, June 2004

RESEARCH INTEREST

Econometrics, Financial Econometrics, Applied Econometrics

PUBLICATIONS

1. Estimation of Semi-Varying Coefficient Models with Nonstationary Regressors, (with Kunpeng Li, Degui Li, and Cheng Hsiao), *Econometric Reviews* 36, 354-369, 2017.
2. Local Constant Kernel Estimation of a Partially Linear Varying Coefficient Cointegration Model, (with Luya Wang, Juan Lin, and Qi Li), *Annals of Economics and Finance* 16-2, 353-369, 2015.
3. Binary Response Correlated Random Coefficient Panel Data Models, (with Yichen Gao, Cong Li), *Journal of Econometrics* 188, 421-434, 2015.
4. Asymptotics for Nonparametric and Semiparametric Fixed Effects Panel Models, (with Cong Li), *Journal of Econometrics* 185, 420-434, 2015.
5. Local Linear Estimation of a Nonparametric Cointegration Model, (with Zhongjian Lin, Cheng Hsiao), *Econometric Reviews* 34, 881-905, 2015.
6. Testing Cointegration Relationship in a Semiparametric Varying Coefficient Model, (with Jingping Gu), *Journal of Econometrics* 178, 57-70, 2014.

7. Functional Coefficient Regression Models with Time Trend, (with Qi Li), *Journal of Econometrics* 170, 15-31, 2012.
8. Nonparametric Estimation of Multivariate CDF with Categorical and Continuous Data, (with Gaosheng Ju, Rui Li), *Advances in Econometrics* 25, 291-318, 2009.

PAPERS UNDER REVIEW

1. A Unified Approach on the Local Power of Panel Unit Root Tests, *revise and resubmit*.
2. Panel Data Estimation for Correlated Random Coefficients Models, (with Cheng Hsiao, Qi Li, and Wei Xie), *revised and resubmitted*.

WORKING PAPERS

1. The Impact of Initial Conditions on the Local Power of Panel Unit Root Tests, (with Kajal Lahiri, Huaming Peng)
2. Estimation and Inference of Structural Changes in Time Varying Coefficient Models
3. A Truncated Correlated Random Coefficient Panel Data Model
4. Functional Coefficient Models and STAR Models, (with Jingping Gu, Dennis Jansen)

WORK IN PROGRESS

1. Estimation and Inference of Structural Changes in Functional Coefficient Models
2. Varying Index Coefficient Models with Discrete Endogenous Regressors

HONORS AND AWARDS

Individual Development Award, UUP, University at Albany, SUNY, 2016

CAS Travel Award, University at Albany, SUNY, 2013, 2015

S. Charles Maurice Graduate Fellowship in Economics, Texas A&M University, 2011

Bradley Fellowship, PERC at Texas A&M University, Fall 2010-Summer 2011

M. H. Webber Scholarship, PERC at Texas A&M University, Summer 2009

Graduate Research Assistantship, Texas A&M University, 2007-2010, 2011-2012

TEACHING

University at Albany, SUNY

Applied Econometrics (Undergraduate) Spring 2013, Spring 2014, Fall 2014, Spring 2015, Fall 2015, Spring 2016, Fall 2016, Spring 2017, Fall 2017, Fall 2018

Time Series Analysis (Ph.D.) Spring 2013, Spring 2014, Spring 2015, Spring 2016, Spring 2017

Econometrics I (Ph.D.) Fall 2012, Fall 2013, Fall 2014, Fall 2015, Fall 2016

Econometrics III (Ph.D.) Fall 2017, Fall 2018

Time series and forecasting (Master) Spring 2018

Financial Econometrics (Master) Spring 2018

Texas A&M University

Principles of Microeconomics, Spring 2010

PRESENTATIONS

2017 New York Camp Econometrics XII, Midwest Econometrics Group

2015 Southern Economic Association annual meeting

2014 China meeting of the Econometric Society

2013 Southern Economic Association annual meeting, China meeting of the Econometric Society

2012 City University of Hong Kong, National University of Singapore, University of Northern Illinois, University at Albany-SUNY, University of North Carolina-Chapel Hill

2011 Texas A&M University, Texas Camp Econometrics XVI

REFEREE

Journal of Econometrics, Econometric Reviews, Journal of Applied Econometrics, Journal of Multivariate Analysis, Journal of Applied Statistics, Studies in Nonlinear Dynamics & Econometrics, Econometrics and Statistics

PROFESSIONAL ACTIVITIES

Reviewer for Mathematical Reviews

Reviewer for Social Sciences and Humanities Research Council of Canada

COLLEGE AND DEPARTMENT SERVICE

College of Arts and Science faculty council, 2015-2017

Econometrics seminar organizer, Fall 2017, Fall 2018

Committee of Graduate Studies (Ph.D.), 2017 (member), 2018 (member)

Committee of Graduate Studies (Masters), 2015 (member)

Committee of Library, 2012 (member), 2013 (chair), 2014 (chair), 2015 (chair)

Recruitment committee for Econometrics position, 2013, 2016

Recruitment committee for IO position, 2015

Committee for Ph.D. students admissions, 2013, 2014, 2015, 2016, 2017

Econometrics Field Exam Committee, 2012, 2013, 2014 (chair), 2015, 2016 (chair), 2017 (chair), 2018

Dissertation committee of Ph.D. students: Xiaomei Li (2013), Chen Cao (2013), Dung Nguyen (2014), Si Gao (2015), Xin Li (2015), Na Cheng (2016), Yu Zou (2017), Fangning Li (Chair, ongoing)

Supervision of Master's thesis: Ying Qi (2013)

Undergraduate advising