

**XIAOHONG CHEN**

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Department of Economics  
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**Fields:** Econometric theory, Semi/nonparametric estimation and inference methods, Sieve methods, Nonlinear time series, Semi/nonparametric models (copula, missing data, measurement error, nonparametric instrumental variables, semi/nonparametric conditional moment, empirical asset pricing, learning).

**Education:**

Doctor of Philosophy (Economics), July 1993, University of California, San Diego, USA  
Master of Arts (Economics), May 1988, University of Western Ontario, Canada  
USA-China Ford Economic Graduate Training Program, July 1987, Renmin University, China.  
Bachelor of Science (Mathematics), July 1986, Wuhan University, P.R. China

**Employment History:**

03/14-present Malcolm K. Brachman Professor of Economics, Yale University  
07/07-02/14 Professor of Economics, Yale University  
09/05-07/07 Professor of Economics, New York University  
07/02-08/05 Associate professor, New York University  
10/00-11/02 Reader, Department of Economics, London School of Economics  
7/99-9/00 Lecturer, Department of Economics, London School of Economics  
9/93-6/99 Assistant Professor, Department of Economics, University of Chicago

**Academic Affiliations:**

07/07-present Cowles Foundation Research Staff, New Haven, USA  
05/07-present International Fellow of Cemmap (Centre for Microdata Methods and Practice), London, UK.  
06/06-present Special term professor of Shanghai University of Finance and Economics, China

10/08-present Special term professor of Guanghua School of Management, Beijing University, China

**Visiting Positions:**

11/2015 Visiting Professor of the Stevanovich Center, University of Chicago  
10/2015 Visiting Professor, Weierstrass Institute/Berlin  
03/2015 Visiting Professor, University of Southern California  
09/14-12/14 Visiting Professor, Harvard University  
11/13 Visiting Professor, Princeton University  
10/11-11/11 Visiting Professor, UC Berkeley  
06/11 Visiting Professor, Weierstrass Institute/Berlin  
03/11 Visiting Professor, CEMFI/Madrid  
12/07 Visiting Professor, Toulouse School of Economics  
04/07 Visiting Professor, Northwestern University  
09/06-05/07 Visiting Professor, Cowles Foundation, Yale University  
03/06-04/06 Visiting Professor, Cowles Foundation, Yale University  
06/05-07/05 Visiting Professor, Humboldt University at Berlin  
09/01-07/02 Visiting Scholar, Princeton University  
08/01-09/01 Visiting Scholar, University of Illinois, Urbana- Champaign  
05/00-05/00 Visiting Scholar, Universitat Pompeu Fabra, guest lecturing on learning

**Honors:**

2018 Sargan Lecturer, Econometric Society.

Fellow of Journal of Econometrics, since 2012.

Fellow of the Econometric Society, elected 2007.

International Fellow of Cemmap (Centre for Microdata Methods and Practice), London, UK, since 2007; <http://cemmap.ifs.org.uk/people.php>

Invited speaker in Econometrics and Empirical Economics (EEE) of the Econometric Society European Meetings (ESEM), Vienna, August 24-28, 2006.

Invited speaker in 10<sup>th</sup> World Congress Meeting of the Econometric Society, Shanghai, August, 2010.

Invited lectures on "sieve estimation and inference of semi-nonparametric time series models", CEMFI, Madrid, March 9-17, 2011.

Invited speaker in Econometrics Society Australasian Meeting 2011, Adelaide, Australia, July 5 - 8, 2011.

Invited speaker in Asian Meeting of the Econometric Society, Seoul, Korea, August 11 – 13, 2011.

Invited lectures on “semi-nonparametric models and methods”, Cemmap mastersclass, London, May 10-11, 2012.

Invited lectures on “sieve estimation and inference methods”, University of Tokyo, Japan, July 5 - 7, 2012.

Invited speaker in Symposium on Econometric Theory and Applications (SETA) 2013, July 20-21, SKKU, Seoul, Korea

Invited speaker in Asian Meeting of the Econometric Society, Singapore, August 2 – 4, 2013.

Invited speaker in Symposium on Econometric Theory and Applications (SETA) 2014, May 29-30, Institute of Economics, Academia Sinica, Taipei, Taiwan.

Keynote speaker, International Conference on Financial Econometrics, July 6-7, 2013, Shandong University, China.

Keynote speaker, “Copula and Dependence” Conference, October 11-12, 2013, Columbia University.

Invited dinner speaker in 2013 meeting Midwest Econometrics Group (MEG), October 25-26, Indiana University.

Keynote speaker, SJTU-SMU Econometrics Conference, July 1-2, 2014, Shanghai Jiao Tong University, China.

Keynote speaker, International Conference on Econometrics, June, 2016, Shandong University, China.

ET lecturer, Symposium on Econometric Theory and Applications (SETA) 2017, June, Beijing University, China.

**Awards:**

2017 China Economics Prize, (shared with Gregory Chow).

National Thousand-Expert Talent Program B (“Qian Ren Ji Hua” Plan B), China, May 2013 – May 2016.

Econometric Theory Multa Scripsit Award, 2012

The winner of The Journal of Nonparametric Statistics 2010 Best Paper Award. The awarded paper is "Identification and estimation of nonlinear models using two samples with nonclassical measurement errors", 2010, 22, p. 379-399 by R. Carroll, X. Chen and Y. Hu.

The winner of The Richard Stone Prize in Applied Econometrics for the years 2008 and 2009. The awarded paper is "Land of Addicts? An Empirical Investigation of Habit-Based Asset Pricing Models", 2009, 24, 1057-1093 by X. Chen and S. Ludvigson.

The winner of The Arnold Zellner Award for the best theory paper published in *Journal of Econometrics* in 2006 and 2007. The awarded paper is "Estimation of copula-based semiparametric time series models", 130(2), 307-335, by X. Chen and Y. Fan (2006).

U.S.A. NSF Grant SES-0631613 for 2006 – 2009 and SES-0838161.

2007 Individual Grants Competition of the AERF/CKER of the Society of Actuaries.

U.S.A. NSF Grant SES-0318091 for 2003 – 2006.

UK ESRC grant co-principal investigator with O. Linton and P. Robinson (LSE), 2001-03

U.S.A. NIH Support co-principal investigator with James Heckman (Chicago), 2000-02

D. Sargan Award, Dept. of Economics, London School of Economics, 2000-02.

Social Science Division Research Grant at University of Chicago, 1998-99

U.S.A. NSF Support for summer 1997.

Doctoral Fellowship, University of California, San Diego (UCSD), 1988-93.

Academic Excellence Award, UCSD, 1989-92; International Student Award, UCSD, 1990.

Outstanding Student Award, University of Western Ontario, 1987-88.

Best Student Awards, Wuhan University, 1984-86.

### **Publications and Forthcoming Papers:**

"Optimal Sup-norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression" (with Tim Christensen), Cowles Foundation Discussion Paper no 1923RR, forthcoming in *Quantitative Economics*.

"Semiparametric Identification of the Bid-Ask Spread in Extended Roll Models," by X. Chen, O. Linton and Y. Yi, *Journal of Econometrics*, 2017.

"A Reverse Gaussian Correlation Inequality by Adding Cones," by X. Chen and F. Gao, *Statistics and Probability Letters*, 2017, 123, 84-87.

"Methods for Nonparametric and Semiparametric Regressions with Endogeneity: A Gentle Guide," by X. Chen and Y. Qiu, *Annu. Rev. Econ.* 2016. 8: 259-90.

“Self-Normalized Cramer Type Moderate Deviations under Dependence” by X. Chen, Q.M. Shao, W.B. Wu and L. Xu, *Annals of Statistics*, 2016, 44, 1593-1617.

“Averaging of an Increasing Number of Moment Condition Estimators” by X. Chen, D. Jacho-Chávez and O. Linton, *Econometric Theory*, 2016, 32, 30-70.

“Sieve Semiparametric Two-step GMM Under Weak Dependence” by X. Chen and Z. Liao, *Journal of Econometrics*, 2015, 189, 163-186.

“Sieve Quasi Likelihood Ratio Inference on Semi/nonparametric Conditional Moment Models” by X. Chen and D. Pouzo, *Econometrica*, 2015, 83, 1013-1079.

“Optimal Uniform Convergence Rates and Asymptotic Normality for Series Estimators Under Weak Dependence and Weak Conditions” by X. Chen and T. Christensen, *Journal of Econometrics*, 2015, 188, 447-465.

“High Dimensional Generalized Empirical Likelihood for Moment Restrictions with Dependent Data” by J. Chang, S. Chen and X. Chen, *Journal of Econometrics*, 2015, 185, 283-304.

“Asymptotic Efficiency of Semiparametric Two-step GMM” by D. Akerberg, X. Chen, J. Hahn and Z. Liao, *Review of Economic Studies*, 2014, 81(3), 919-943.

“Local Identification of Nonparametric and Semiparametric Models” by X. Chen, V. Chernozhukov, S. Lee and W. Newey, *Econometrica*, 2014, 82, 785-809.

“Likelihood Inference in Some Finite Mixture Models” by X. Chen, M. Ponomareva and E. Tamer, *Journal of Econometrics*, 2014, 182, 87-99.

“Sieve M Inference on Irregular Parameters” by X. Chen and Z. Liao, *Journal of Econometrics*, 2014, 182, 70-86.

“Recursive Nonparametric Estimation for Time Series” by Y. Huang, X. Chen and W. Wu, *IEEE Information Theory*, 2014, 60, 1301-1312.

“Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models” by X. Chen, Z. Liao and Y. Sun, *Journal of Econometrics*, 2014, 178, 639-658.

“Efficient Estimation of Semiparametric Copula Models for Bivariate Survival Data” by G. Cheng, L. Zhou, X. Chen and J. Huang, *Journal of Multivariate Analysis*, 2014, 123, 330-344.

“Comment on ‘Generalized Jackknife Estimators of Weighted Average Derivatives’ by Cattaneo, Crump and Jansson” by X. Chen, *Journal of the American Statistical Association*, December 2013, 108, 1262-64.

“Penalized Sieve Estimation and Inference of Semi-nonparametric Dynamic Models: A Selective Review” by X. Chen, in *Advances in Economics and Econometrics*, 2010 World Congress of the Econometric Society book volumes, Cambridge University Press, 2013.

“An Estimation of Economic Models with Recursive Preferences” by X. Chen, J. Favilukis and S. Ludvigson, *Quantitative Economics*, 2013, 4(1), 39-83

“Fast Convergence Rates in Estimating Large Volatility Matrices Using High-Frequency Financial Data” by M. Tao, Y. Wang and X. Chen, *Econometric Theory*, 2013, 29, 838-856.

“Estimation of Nonparametric Conditional Moment Models with Possibly Nonsmooth Generalized Residuals” by X. Chen and D. Pouzo, *Econometrica*, 2012, 80, 277-321.

“The Semiparametric Efficiency Bound for Models of Sequential Moment Restrictions Containing Unknown Functions” by C. Ai and X. Chen, *Journal of Econometrics*, 2012, 170, 442-457.

“Asymptotic Properties of Penalized M Estimators with Time Series Observations” by X. Chen and Z. Liao, in X. Chen and N. Swanson (eds.) *Causality, Prediction, and Specification Analysis: Essays in Honor of Halbert White*. Berlin: Springer-Verlag 2012.

“A Practical Asymptotic Variance Estimator for Two-Step Semiparametric Estimators” by D. Ackerberg, X. Chen and J. Hahn, *Review of Economics and Statistics*, 2012, 94, 482-498.

“Nonlinear Models of Measurement Errors” by X. Chen, H. Hong and D. Nekipelov, 2011, *Journal of Economic Literature*, 49:4, 901-937.

“On Rate Optimality for Ill-posed Inverse Problems in Econometrics” by X. Chen and M. Reiss, *Econometric Theory*, 2011, 27, 497-521.

“Flexible Estimation of Treatment Effect Parameters” by T. MaCurdy, X. Chen and H. Hong, *American Economic Reviews: Papers and Proceedings*, 2011, 101:3, 1-10.

“Identification and Estimation of Nonlinear Models Using Two Samples with Nonclassical Measurement Errors” by R. Carroll, X. Chen and Y. Hu, *Journal of Nonparametric Statistics*, 2010, 22, p. 379-399, invited paper with discussions. The winner of **The Journal of Nonparametric Statistics 2010 Best Paper Award**

“Nonlinearity and Temporal Dependence” by X. Chen, L. P. Hansen and M. Carrasco, *Journal of Econometrics*, 2010, 155, 155-169.

“Estimation and model selection of semiparametric multivariate survival functions under general censorship” by X. Chen, Y. Fan, D. Pouzo and Z. Ying, *Journal of Econometrics*, 2010, vol. 157, p. 129-142.

“Nonlinear Principal Components and Long Run Implications” by X. Chen, L. P. Hansen and J. Scheinkman, *Annals of Statistics*, 2009, 37(6B), 4279-4312.

“Efficient estimation of copula-based semiparametric Markov models” by X. Chen, W. Wu and Y. Yi, *Annals of Statistics*, 2009, 37(6B), 4214-4253.

“Land of Addicts? An Empirical Investigation of Habit-Based Asset Pricing Models” by X. Chen and S. Ludvigson, *Journal of Applied Econometrics*, 2009, vol 24, pp1057-1093. The winner of **The Richard Stone Prize in Applied Econometrics** for the years 2008 and 2009.

“Efficient Estimation of Semiparametric Conditional Moment Models with Possibly Nonsmooth Residuals” by X. Chen and D. Pouzo, *Journal of Econometrics*, 2009, vol. 152, pp. 46-60.

“Copula-Based Nonlinear Quantile Autoregression” by X. Chen, R. Koenker, and Z. Xiao, 2009, *the Econometrics Journal*, vol. 12, pp. 50-67

“On Nonlinear Ill-posed Inverse Problems with Applications to Pricing of Defaultable Bonds and Option Pricing” by X. Chen and D. Pouzo, *Science in China, Series A: Mathematics*, June 2009, vol. 52, no. 6, 1157-1168.

“Nonparametric identification and estimation of nonclassical errors-in-variables models without additional information” by X. Chen, Y. Hu and A. Lewbel, *Statistica Sinica*, 2009, vol. 19, 949-968.

“Statistical Inference for Multivariate Residual Copula of Garch Models” by N. Chan, J. Chen, X. Chen, Y. Fan and L. Peng, *Statistica Sinica*, 2009, 19, 53-70.

“Semiparametric Efficiency in GMM Models with Auxiliary Data” by X. Chen, H. Hong and A. Tarozzi, *Annals of Statistics*, 2008, vol 36, 808-843.

“Nonparametric identification of regression models containing a misclassified dichotomous regressor without instruments” by X. Chen, Y. Hu and A. Lewbel, 2008, *Economics Letters*, 100, 381-384.

“A Note on the Closed-form Identification of Regression Models with a Mismeasured Binary Regressor” by X. Chen, Y. Hu and A. Lewbel, 2008, *Statistics and Probability Letters*, 78, 1473-1479.

“Semi-Nonparametric IV Estimation of Shape Invariant Engel Curves” by R. Blundell, X. Chen and D. Kristensen, 2007, *Econometrica*, vol. 75, 1613-1670.

“Estimation of Possibly Misspecified Semiparametric Conditional Moment Restriction Models with Different Conditioning Variables” by C. Ai and X. Chen, 2007, *Journal of Econometrics*, vol. 141, 5-43.

“Nonparametric Likelihood Ratio Model Selection Tests between Parametric Likelihood and Moment Condition Models” by X. Chen, H. Hong and M. Shum, 2007, *Journal of Econometrics*, vol. 141, 109-140.

“A Model Selection Test for Bivariate Failure-Time Data” by X. Chen and Y. Fan, *Econometric Theory*, 2007, vol. 23, 414-439.

“Large Sample Sieve Estimation of Semi-nonparametric Models” by X. Chen, chapter 76 in *Handbook of Econometrics, Vol. 6B*, 2007, eds. James J. Heckman and Edward E. Leamer, North-Holland.

“Sieve Extremum Estimation” by X. Chen, entry for *The New Palgrave Dictionary of Economics*, 2<sup>nd</sup> edition: edited by Steven Durlauf and Lawrence Blume, 2007.

“Efficient Estimation of Semiparametric Multivariate Copula Models” by X. Chen, Y. Fan and V. Tsyrennikov, *Journal of the American Statistical Association*, 2006, vol. 101, issue 475, 1228-1240.

“Estimation and Model Selection of Semiparametric Copula-based Multivariate Dynamic Models under Copula Misspecification” by X. Chen and Y. Fan, *Journal of Econometrics*, 2006, Vol. 135, 125-154

“Estimation of Copula-based Semiparametric Time Series Models” by X. Chen and Y. Fan, *Journal of Econometrics*, 2006, Vol. 130, 307-335, **winner of the 2008 Arnold Zellner award** for the years 2006 and 2007.

“Pseudo-Likelihood Ratio Tests for Semiparametric Multivariate Copula Model Selection” by X. Chen and Y. Fan, *Canadian Journal of Statistics*, 2005, Vol. 33(3), 389-414.

“Measurement Error Models with Auxiliary Data” by X. Chen, H. Hong and E. Tamer, *Review of Economic Studies*, 2005, Vol. 72, 343-366.



“Evaluating Density Forecasts via the Copula Approach” by X. Chen and Y. Fan, 2004, *Finance Research Letters*, Vol. 1, 74-84.

“Estimation of Semiparametric Models When the Criterion Function is not Smooth,” by X. Chen, O. Linton and I. van Keilegom, *Econometrica*, 2003 Vol. 71 September, p.1591-1608

“Efficient Estimation of Models with Conditional Moment Restrictions Containing Unknown Functions” by C. Ai and X. Chen, *Econometrica* 2003, vol. 71 November, 1795-1843

“Comment on ‘Iterative and Recursive Estimation in Structural Non-Adaptive Models’ by Pastorello, Patilea and Renault” by X. Chen, 2003, *Journal of Business and Economic Statistics*.

“Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space” by X. Chen and H. White, *Studies in Nonlinear Dynamics and Econometrics* 2002, vol. 6, issue 1, article 1.

“Mixing and Moment Properties of Various GARCH and Stochastic Volatility Models” by M. Carrasco and X. Chen, 2002, *Econometric Theory*, 18, 17-39.

“A New Semiparametric Spatial Model for Panel Time Series” by X. Chen and T. Conley, 2001, *Journal of Econometrics*, 105, 59-83.

“Semiparametric ARX Neural Network Models with an Application to Forecasting Inflation” by X. Chen, J. Racine and N. Swanson, 2001, *IEEE Transactions on Neural Networks*, 12, 674-683.

“Model Check by Kernel Methods under Weak Moment Conditions” by I. Ahmad, X. Chen and Q. Li, 2001, *Computational Statistics and Data Analysis*, 36, 403.

“The Estimation of Conditional Densities” by X. Chen, O. Linton and P. Robinson, *Asymptotics in Statistics and Probability, Festschrift for George Roussas* (M.L. Puri, ed.), VSP International Science Publishers, the Netherlands (2001), 71-84.

“Beta-mixing and Moment Properties of RCA Models with Application to GARCH (p,q)” by M. Carrasco and X. Chen, 2000, *Comptes Rendus de l’Academie des Sciences*, t.331, Series I, 85-90

“Improved Rates and Asymptotic Normality for Nonparametric Neural Network Estimators” by X. Chen and H. White, 1999. *IEEE Tran. Information Theory*, Vol. 45, 682-691.

“Consistent Hypothesis Testing in Semiparametric and Nonparametric Models for Econometric Time Series” by X. Chen and Y. Fan, 1999. *Journal of Econometrics*, 91, 373-401.

“Sieve Extremum Estimates for Weakly Dependent Data” by X. Chen and X. Shen, 1998, *Econometrica*, 66, 289-314.

“Nonparametric Adaptive Learning with Feedback” by X. Chen and H. White, Vol. 82, 1998. *Journal of Economic Theory*, 190-222.

“Central Limit and Functional Central Limit Theorems for Hilbert-Valued Dependent Heterogeneous Arrays with Applications” by X. Chen and H. White, 1998, *Econometric Theory*, 260-284.

“Laws of Large Numbers for Hilbert Space Valued Mixingales with Applications” by X. Chen and H. White, 1996, *Econometric Theory*, 12, 284-304.

#### **Papers under Revision:**

“Sensitivity Analysis in Semiparametric Likelihood Models” (with Elie Tamer and Alex Torgovitsky), Cowles Foundation Discussion Paper no 1836, revision requested by *Econometrica*.

“Overidentification in Regular Models” (with A. Santos), Cowles Foundation Discussion Paper no 1999, 2015, revised for *Econometrica*.

“MCMC confidence sets for identified sets,” (with Tim Christensen and Elie Tamer), 2016, revision requested by *Econometrica*.

“Semiparametric Estimation of the Bid-Ask Spread in Extended Roll Models” (with O. Linton, S. Schneeberger, Y. Yi), 2016, revision requested by *Journal of Econometrics*.

#### **Edited Volumes:**

Chen, X. and N. Swanson (2012): *Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis: Essays in Honor of Halbert L. White Jr.* Berlin: Springer-Verlag.

Chen, X. and N. Swanson (2014): Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions. *Journal of Econometrics*, 182.

Chen, X., S. Lee, O. Linton and E. Tamer (2014): Advances in Robust and Flexible Inference in Econometrics: A Special Issue in Honor of Joel L. Horowitz. *Econometrics Journal*, 17.

### **Working Papers:**

“Simple Nonparametric Estimators for the Bid-Ask Spread in the Roll Model” (with O. Linton, S. Schneeberger, Y. Yi), Cowles Foundation Discussion Paper no 2033.

“Optimal Sup-norm Rates, Adaptivity and Inference in Nonparametric Instrumental Variables Regression” (with Tim Christensen), Cowles Foundation Discussion Paper no 1923R.

“On Estimation and Inference of Functionals of Semiparametric Conditional and Unconditional Moment Models” (with D. Pouzo). March 2009.

“On Efficient Sequential Estimation of Semi-nonparametric Moment Models”, (with C. Ai), August 2004, revised Nov. 2007.

Efficient Estimation of Nonparametric Quantile IV Weighted Average Derivative (with D. Pouzo).

### **Old Working Papers:**

“Nonparametric Two-Step Sieve M Estimation and Inference” by X. Chen, J. Hahn, Z. Liao and G. Ridder, Jan. 2013.

“Spectral Decomposition of Forms” by X. Chen, L. P. Hansen and J. Scheinkman, December 2007. Yale University.

“Identification and Inference of Nonlinear Models Using Two Samples with Arbitrary Measurement Errors” by X. Chen and Y. Hu, 2006, Cowles Foundation Discussion Paper No. 1590.

“Nonlinear Panel Data Models with Lagged Dependent Variables”, by X. Chen and E. Vytlacil, 2004, New York University.

“Simple Tests for Models of Dependence between Multiple Financial Time Series: with Applications to U.S. Equity Returns and Exchange Rates,” by X. Chen, Y. Fan and A. Patton, 2003, New York University.

“Sup norm convergence rate and asymptotic normality for a class of linear sieve estimators”, by X. Chen and J. Huang, 2003, New York University and Wharton School, UPenn

“Dependence Properties of Multivariate Reversible Diffusions”, by X. Chen, May 2002, London School of Economics.

“Principal Components and the Long Run” by X. Chen, L. P. Hansen and J. Scheinkman, Oct. 2000, London School of Economics and University of Chicago.

“Non/Semiparametric Identification and Estimation of a Dynamic Discrete-Time Discrete-Choice Models with Unobserved Heterogeneity”, by X. Chen, J. Heckman and E. Vytlačil, 1998, University of Chicago.

“Subordination and Temporal Dependence” by M. Carrasco, X. Chen and L. P. Hansen, 1998, University of Chicago.

“Consistent and Directional Tests via Functional Principal Component Analysis” by X. Chen and Y. Fan, 1998, University of Chicago.

“Shape-preserving Estimation of Diffusions” by X. Chen, L. P. Hansen and J. Scheinkman, 1997, University of Chicago.

“Asymptotic Properties of Sieve Penalized Estimates with Dependent Data,” by X. Chen, 1996, University of Chicago.

“Nonparametric Recursive Moment Estimation with Dependent Data,” by X. Chen, May 1995, University of Chicago.

### **Papers Near Completion:**

“Sieve QLR Inference on Partially Identified Semi-nonparametric Conditional Moment Models (with D. Pouzo and E. Tamer), December 2009.

“Copula-Based Semiparametric Quantile Autoregression” (with Roger Koenker, and Zhijie Xiao)

### **Professional Activities:**

Associate Editor, *Econometrica*, July 1, 2009 – June 30, 2012, July 1, 2014 - present

Associate Editor, *Quantitative Economics*, July 1, 2013 – present

Associate Editor, *Journal of Econometrics*, April 2009 - present

Associate Editor, *The Econometrics Journal*, May 2007 - present

Associate Editor, *The Berkeley Journal of Time Series Econometrics*, May 2007 – present

Editor, *Foundations and Trends in Econometrics*, 2004 - present

Editorial Board, *Annals of Economics and Finance*, 1999 - present

Associate Editor, *Econometric Theory*, Jan. 2005 – December 2013  
Associate Editor, *Journal of Nonparametric Statistics*, Jan. 2009 – Jan. 2011  
Editorial Board, *Review of Economic Studies*, Jan. 2001 – Dec. 2004

The 2015 Zellner Award Committee for *Journal of Econometrics*.  
The 2012 Econometric Society Fellows Nominating Committee, Chair.  
The 2011 Econometric Society Fellows Nominating Committee.  
Search Committee for editor of *Quantitative Economics*, 2012.

Panelist, the National Science Foundation advisory panel on economics.  
Panelist, the National Science Foundation advisory panel on mathematical, social and behavioral sciences.

Program committee member of the 10<sup>th</sup> World Congress Meeting of the Econometric Society (2010), (Shanghai).  
Program committee member of the 9<sup>th</sup> World Congress Meeting of the Econometric Society (2005), (London).

Program committee member of 2010 North American Winter Meeting of the Econometric Society, (Atlanta).  
Program committee member of 2008 North American Summer Meeting of the Econometric Society, (CMU).  
Program committee member of 2007 North American Summer Meeting of the Econometric Society, (Duke).  
Program committee member of 2006 North American Winter Meeting of the Econometric Society, (Boston).  
Program committee member of 2004 North American Winter Meeting of the Econometric Society. (San Diego).

Program committee member of 2017 Asian Meeting of the Econometric Society (Hong Kong, June, 2017).  
Program committee member of 2013 Asian Meeting of the Econometric Society (Singapore, August 2 - 4, 2013).  
Program committee member of the Inaugural China Meeting of the Econometric Society (Beijing, June 14 - 16, 2013).  
Program committee member of 2012 Asian Meeting of the Econometric Society (Delhi).  
Program committee member of 2011 Asian Meeting of the Econometric Society (Seoul).  
Program committee member of 2009 Far East and South Asia Meeting of the Econometric Society (Tokyo).

Program committee member of 2007 European Meeting of the Econometric Society (ESEM), (Budapest).  
Program committee member of 2006 European Meeting of the Econometric Society (ESEM), (Vienna).  
Program committee member of 2002 European Meeting of the Econometric Society (ESEM), (Venice).

Program committee member of 2001 European Meeting of the Econometric Society (ESEM), (Lausanne).

Program Committee Member of 2016 Latin American Meetings of the Econometric Society, Medellin, Colombia.

Program committee member of 2007 International Symposium on Financial Engineering and Risk Management (FERM2007), Beijing/China.

Program committee member of 2003 IEEE Conference on Computational Intelligence in Financial Engineering (CIFER), (Hong Kong).

Director of Chinese Economist Scholars Association, 1995-1996

Referee for Economics Journals: *Econometrica*, *Journal of Political Economy*, *Review of Economic Studies*, *Journal of Econometrics*, *Econometric Theory*, *The Econometrics Journal*, *Management Science*, *The Review of Economics and Statistics*, *Econometric Review*, *Journal of Economic Dynamics and Control*, *Journal of Business and Economic Statistics*, *National Science Foundation (USA)*.

Referee for Engineering Journals: *IEEE Transactions on Information Theory*, *IEEE Transactions on Neural Networks*.

Referee for Statistics Journals: *Journal of American Statistical Association*, *Scandinavian Journal of Statistics*, *Annals of Statistics*, *Bernoulli*, *Journal of Nonparametric Statistics*, *Biometrika*, *Finance and Stochastics*, *Statistics and Probability Letter*.

Midwest Econometric Group (MEG) 2013 Female Economists Mentoring Workshop, Oct 24-25, 2013, Indiana University

### **Additional Invited Conference Talks and Invited Lectures:**

- [] August 2017 Bayesian conference on nonlinear illposed inverse problem.
- [] July 1-2 2017 International Conference in econometrics, Dalian, China.
- [] June 2017 China ES meetings in Wuhan University, China.
- [] June 2017 SETA conference in Beijing University, China.
- [] May 2017 Toulouse conference on illposed inverse problem.
- [] December 2016 International Conference on Data Science, Fudan University, China.
- [] August 2016 BIRS Workshop on measurement errors, Banff, Canada.
- [] June 2016 China ES meetings in Southwest University of Finance and Economics, China.
- [] June 2016 International conference in econometrics, Shandong University, keynote speaker.
- [] Conference on Inverse Problems in Econometrics, Northwestern, Oct 2-3, 2015, Evanston, IL.

- Big Data Big Method Conference, Cemmap/INET-Cambridge UK, Sept 29-30, 2015
- International Conference on ``Frontiers of Theoretical Econometrics'' in celebration of Don Andrews's 60<sup>th</sup> birthday, Konstanz, August 1-2, 2015.
- Enno Mammen's 60th birthday conference, Berlin, June 4-6, 2015.
- NSF conference on ``Statistics for Complex Systems'' in Wisc, Madison, June 1-2, 2015.
- Cemmap celebration conference, Nov.14-16, 2014
- First Seattle-Vancouver Econometrics Conference, University of Washington, Seattle, September 13, 2014.
- International Symposium on Recent Developments in Econometric Theory with Applications in honor of Jerry Hausman, June 23-24, 2014, WISE, Xiamen Univ., China.
- Invited tutorial: Self-normalized Asymptotic Theory in Probability, Statistics and Econometrics, May 15, 2014, IMS/NUS, Singapore.
- Invited speaker, HKUST IAS Workshop on Advances in Microeconometrics, May 23-24, 2014. Hong Kong.
- Invited speaker in 2013 Metro-Atlanta Econometric Study Group (MAESG), November 22-23.
- Invited speaker in Cemmap November 6-7, 2013.
- Oberwolfach Workshop on Statistical Inference for Complex Time Series Data, September 22 – 28, 2013.
- Invited speaker at 3<sup>rd</sup> Shanghai Econometrics Workshop, June 20-21, 2013, SUFE, Shanghai, China.
- Invited speaker in 2012 Asian Meeting of the Econometric Society, Delhi, India, December 2012. (I was unable to attend due to illness).
- ``Recent Developments in Econometrics'', Conference Celebrating the 65<sup>th</sup> Birthday of Jean-Pierre Florens, Toulouse, September 28-29, 2012.
- Invited speaker, CEME conference on ``The Econometrics of Dynamic Games'', Stern School of Business (NYU), August 10-11, 2012.
- Invited lectures on ``semi-nonparametric models and methods'', University of Tokyo, July 5-6, 2012.
- IMS-APRM2012 meeting, July 2 – 4, 2012, Tsukuba, Japan.
- ``Recent Developments in Microeconometrics'', Vanderbilt, March 23-24, 2012.
- The Pre-Conference Workshop: 2011 Asian Meeting of the Econometric Society. Recent Developments in Econometrics and Empirical Economics. Seoul National University, August 10, 2011.
- Recent Trends and Advances in Econometrics, July 10, 2011, Monash University.
- Conference in honor of Professor Joel Horowitz 70<sup>th</sup> birthday, June 26-27, 2011, Cemmap, London
- Applied Inverse Problems Conference, Texas A&M, May 23-27, 2011
- Conference in honor of Professor Halbert White 60<sup>th</sup> birthday, May 6-7, 2011, UCSD
- International Conference on Statistics and Society, July 10 – 12, 2010, Renmin University, Beijing
- Celebration Conference for the 30th Anniversary of Summer Palace Workshop on Econometrics, July 10 – 11, 2010, Institute of Quantitative and Technical Economics /Chinese Academy of Social Sciences, Beijing.
- Semiparametric Methods in Economics and Finance, June 21 - 22, 2010, LSE.

- 2010 International Conference on Quantitative Methods in Business Applications, June 15 -16, 2010, GSM/Peking University.
- Stats in the Chateau, Paris Summer School in Econometrics and Statistics, August 31 – Sept.4, 2009
- SITE conference on semi/nonparametrics, July 30-31, 2009
- Cowles Summer Conference on “Dependence”, June 2009, Yale/USA.
- Spectral and Cubature Methods in Finance and Econometrics, June 18 -20, 2009, University of Leicester, UK.
- Cemmap / ESRC Econometric Study Group workshop on quantile regression, June 1-2, 2009
- Semiparametric and Nonparametric Methods in Econometrics, BIRS Workshop 09w5032, April 5-10, 2009, Banff, Canada.
- Oxford-Man Institute Symposium on Modelling Multivariate Dependence and Extremes in Finance, University of Oxford, Nov. 6-7, 2008 (Scientific committee member and speaker)
- Conference in honor of Peter Phillips 60<sup>th</sup> Birthday, SMU, July 14-15, 2008.
- Cowles Summer Conference on “operator methods and inverse problems in econometrics”, June 2008, Yale/USA (co-organizer, speaker).
- International conference on “measuring dependence in economics and finance”, CASS, Dec. 8-9, 2007.
- CIRANO and CIREQ Econometrics Conference on GMM, Montreal, November 16-17, 2007.
- Harvard conference on copula, dependence and value at risk, Harvard, Nov., 8-9, 2007.
- Conference in honor of Hansen-Singleton 1982 paper, CMU, Sept. 28-29, 2007.
- Cemmap conference on measurement matters. IFS/London, June 28-30, 2007.
- Conference in honor of Peter M. Robinson 60<sup>th</sup> Birthday, LSE, May 25-26, 2007.
- Oberwolfach Workshop on Semiparametric and Nonparametric Methods in Econometrics, Germany, March 18-24, 2007.
- Econometrics and Empirical Economics (EEE) Programme of the Econometric Society European Meetings (ESEM) 2006, Vienna, August 24-28.
- International Symposium on Financial Engineering and Risk Management (FERM2007), Beijing/China.
- International Symposium on Financial Engineering and Risk Management (FERM2006), Xiamen/China.
- Workshop on Inverse Problems, Toulouse/France, October, 2005.
- Isaac Newton Institute in Cambridge on Developments in Quantitative Finance, June 13-17, 2005.
- CIRANO and CIREQ Financial Econometrics Conference, Montreal, May 2005.
- The 55<sup>th</sup> International Statistical Institute Conference, Sydney Australia, April 2005.
- “Semi-parametric Methods for Survival and Longitudinal Data” Conference, March 18-24, 2005, Institute for Mathematical Studies, Singapore.
- CIRANO and CIREQ Econometrics Conference, Montreal, November 2004.
- “Semiparametrics in Rio”, July 2004.
- “Predictive methodology and application in economics and finance” Conference in honor of Clive Granger, Jan. 6-7, 2004, San Diego.
- Workshop on inverse problem in econometrics, Nov. 2003, Cemmap, UCL/UK.



- [] 2003 NBER Summer Institute, Forecasting and Empirical Methods in Macroeconomics and Finance.
- [] 2003 NBER/NSF Time Series Conference, Chicago, Sept. 19 – 20 (*invited discussant*)
- [] CIRANO and CIREQ Financial Econometrics Conference, Montreal, May 2003.
- [] Almost2, mathematical multivariate fast computing conference, Berlin, Sept. 2002.
- [] CIRANO Conference on Multivariate Financial Econometrics, Montreal, May 2002.
- [] Nonlinear and Long Memory Time Series Conference, Cardiff, UK, July 2000.
- [] 2000 European Winter Econometric Society Meetings, London.
- [] Yale Cowles Foundation time series conference, October 1999.
- [] Paris–Berlin conference on financial mathematics and adaptive estimation, September 1998, Garchy, France.
- [] NBER/NSF Conference of Econometrics and Mathematical Economics (CEME), Pittsburgh, October 1998.
- [] 1998 North American Summer Econometric Society Meetings, Montreal.
- [] International Conference on Dependence in Probability, Statistics and Number Theory: in honor of Walter Philipp 60<sup>th</sup> Birthday, Illinois at Champaign, May 1997.
- [] 1996 North American Summer Econometric Society Meetings, Evanston.
- [] Workshop on Learning in European University Institute, Florence, July 1995.
- [] NBER/NSF Conference of Econometrics and Mathematical Economics (CEME), Wisconsin, June 1995.
- [] Stanford SITE Summer Conference, July 1994.

### **Conference Presentation and/or Participation:**

- [] Cowles Summer conference on networks, June 6-7, 2017, co-organizer.
- [] Shanghai Econometrics Workshop, co-organizer, June, 2014, 2017, SUFE, Shanghai, China.
- [] Cowles Summer Conference, June, 2013, 2014, 2015 (by coauthor).
- [] Cowles Summer Conference on “some advances in econometrics”, June 11-12, 2012, Yale/USA (organizer).
- [] Junior Festival on New Developments in Microeconometrics, March 2-3, 2012, Northwestern.
- [] SUFE Conference in Honor of T. Amemiya. August 2010, Shanghai, China. (co-organizer).
- [] Cowles 75<sup>th</sup> Anniversary Conference, June 2007, Yale/USA.
- [] 2006 Far Eastern Meeting of the Econometric Society, Beijing/China
- [] 2006 International Conference on Econometrics, July 14, Shanghai/China, co-organizer.
- [] 2006 Chinese Economists Society Annual Conference, July 2-4<sup>th</sup>, Shanghai/China
- [] Econometric Society 9<sup>th</sup> World Congress in London, August 2005
- [] NBER/NSF Conference of Econometrics and Mathematical Economics (CEME), MIT, March 2005
- [] Midwest Econometrics Study Group Conference, Oct. 2004, Northwestern.
- [] Society for Economic Dynamics (SED) Annual Meeting, Florence, July 2004

- [] Dependence Modelling: Statistical Theory and Applications in Finance and Insurance (DeMoSTAFI), Quebec City, May 2004
- [] CIRANO and CIREQ Financial Econometrics Conference, Montreal, May 2004 (paper presented by co-author)
- [] NBER Asset Pricing Program Meeting, Chicago, April 2004 (paper presented by co-author)
- [] 2003 North American Summer Econometric Society Meetings, Northwestern, June.
- [] Third International Conference on Constructive Approximation, Nashville, May 2003
- [] 1995 - 2006 North American Winter Econometric Society Meetings.
- [] NBER/NSF Time Series Conference, UPenn, Sept. 2002
- [] Workshop on Financial Mathematics and Econometrics, Montreal, June 2001 (*invited*).
- [] NBER/NSF Conference of Econometrics and Mathematical Economics (CEME), Rochester, March 2001 (*invited*).
- [] Workshop on Empirical Processes with Dependent Data, Copenhagen, November 2000
- [] NBER/NSF Time Series Conference, Colorado, Sept. 2000
- [] Econometric Society 8<sup>th</sup> World Congress in Seattle, August 2000.
- [] UK Annual Econometrics Meetings, Bristol, July 2000, 2001.
- [] NBER/NSF Time Series Conference, University of Chicago, August 1998.
- [] NBER/NSF Time Series Conference, Duke University, October 1997.
- [] Workshop on Nonparametrics, Montreal, October 1997.
- [] North American Statistical Annual Meetings, June 1996 (Chicago), August 2002 (New York, *invited discussant*)
- [] NBER/NSF Time Series Conference, Texas A&M, March 1996. (*invited*).
- [] Midwest Econometrics Study Group Meeting, Wisconsin, October 1996.
- [] Econometric Society 7<sup>th</sup> World Congress in Tokyo, August 1995.
- [] NSF Statistics-Econometrics Conference, Yale, December 1994. (*invited*).

### **Seminar Presentations:**

Past: Chicago, Chicago/Statistics, Princeton, MIT/Harvard, Yale, Penn, Northwestern, Wisconsin-Madison, Queen's, Texas A&M, Texas Austin, UIUC, Penn State, Maryland, Ohio State, York, Windsor, Guelph, UCB, UCSD, UCLA, UCR, USC, CREST/Paris, Toulouse/France, LSE, Toronto, Western Ontario, Rutgers, Indiana/Bloomington, Kansas, Virginia, Warwick, Universidad Carlos III, Oxford, Copenhagen, CORE, Montreal, ECARES-ULB, Pittsburgh, NYU, Stanford, Mich, Rice, Brown.

2003: Yale/Statistics, Virginia, Rochester, UCLA

2004: Harvard/MIT, Stanford, Caltech, Berkeley, UCR, Wisc., Duke, UPenn, Columbia, Maryland

2005: Northwestern, Duke, Singapore Management University, UCSD, Brown, Humboldt University at Berlin, UCL, LSE, Yale

2006/07: Penn State, LSE, Yale, City University of London, IFS/UCL, University of Frankfurt, Mannheim University, Heidelberg University, Indiana, Vanderbilt, Toulouse, Northwestern, Boston College, Boston University.

2008: Montreal, Rutgers, Maryland, Georgetown, Virginia, Adelaide/Australia, UCLA, UCSD, NYU, Columbia

2009: Harvard/MIT, UC Berkeley, UCL/Cemmap, Seoul National University.  
2010: Purdue/Stat, UPenn.  
2011: CEMFI/Madrid, UCSD, NYU, Weierstrass Institute/Berlin, Chicago, BC, Toronto, UCLA, UC Berkeley, Stanford.  
2012: Carols III-CEMFI, Arizona, Princeton, Penn State, UCL, Cambridge/UK, Duke, Brown, University of Tokyo, Montreal.  
2013/14: NYU, Princeton, Texas Austin, Texas A&M, Harvard/MIT  
2014/15: NYU, John Hopkins, Univ. of Washington, Seattle.  
2015/16: NYU, Columbia, Princeton, Cornell, Stanford, Wuhan Univ./China  
2016/17: Brown, Columbia, Penn State

### **Supervision of PhD Students' Dissertations:**

Sept. 1993 – June 1999 at University of Chicago, I have served as a member of dissertation committee for 9 previous PhD students from Chicago:

- (1) Shih-hao Luo (consultant in a bank, applied microeconomics).
- (2) Zeling Ge (consultant in a bank, applied microeconomics).
- (3) Guoqing Song (associate professor in Beijing University, applied macroeconomics).
- (4) Marcelo Navarro (consultant in Goldman Sachs, financial econometrics).
- (5) Chonlathan Visaruthvong (Bank of Thailand, applied microeconomics).
- (6) Richard Co (Chicago trade center, financial econometrics).
- (7) Kevin Wang (first job: assistant professor at Toronto, financial econometrics).
- (8) Guillermo Moloche (first job: postdoc at MIT, financial econometrics).
- (9) Edward Vytlacil (first job: assistant professor at Stanford, microeconometrics).

July 1999 – August 2001 at London School of Economics, UK, I have helped Professor Oliver Linton in the supervision of one previous PhD student:

- Dennis Kristensen (first job: assistant professor at Wisconsin).

July 2002 – July 2011 at New York University, I have served as a supervisor and/or a member of dissertation committee for several previous and current PhD students from NYU:

- (1) Riccardo Colacito (first job: assistant professor at UNC, finance, macro, financial econometrics).
- (2) Syngjoo Choi (first job: assistant professor at UCL/UK, game theory, experiments).
- (3) Demian Pouzo (tenured associate professor at UC Berkeley). Co-supervisor.
- (4) Peng Wang (tenured associate professor at Hong Kong Science and Technology)
- (5) Yanping Yi (associate professor at Shanghai University of Finance and Economics), Supervisor.
- (6) Jau-er Chen (first job: assistant professor at National Taiwan University).

July 2007 – present at Yale University, I have served as a supervisor and/or a member of dissertation committee for several previous and current PhD students from Yale:

- (1) Xu Cheng (first job: assistant professor at UPenn, currently tenured associate at UPenn).

- (2) Xiaoxia Shi (first job: assistant professor at Wisc., currently tenured associate at Wisc).
- (3) Kirill Evdokimov (first job: assistant professor at Princeton).
- (4) Zhipeng Liao (first job: assistant professor at UCLA), Co-supervisor.
- (5) Alex Torgovitsky (first job: assistant professor at Northwestern), Co-supervisor.
- (6) James Wolter (first job: three-year postdoc, lecturer at Oxford), Co-supervisor.
- (7) Irene Botosaru (first job: assistant professor at Toulouse, current: Simon Fraser).
- (8) Wei Dou (PhD in Yale/Statistics 2010, currently a 5th year PhD student at MIT Sloan).
- (9) Sukjin Han (first job: assistant professor at Texas Austin).
- (10) Eduardo Souzarodrigues (first job: Harvard postdoc, assistant professor at U Toronto).
- (11) Jihyung Lee (first job: assistant professor at Univ of Washington, Seattle; current: UIUC)
- (12) James Duffy (first job: three-year postdoc, lecturer at Oxford), Co-supervisor.
- (13) Tim Christensen (first job: assistant professor at NYU), Co-supervisor.
- (14) David Childers (first job: CMU)
- (15) Zhiran Wang (master student)
- (16) Stefan Schneeberger (first job: The Boston Consulting Group, Vienna office)
- (17) Yinjia Qiu (4th year PhD student at Yale)
- (18) Gregory Cox (first job: assistant professor at Columbia Univ.)
- (19) Gil DePaula (was a PhD student at School of Forestry, first job: assistant professor at Dept of Economics, Iowa State Univ.)

I have also advised the senior essays of the following Yale BA/MA Economics students:

- (1) Steven Li (Yale Class of 2010).
- (2) Mansur Tokmouline (Yale Class of 2011). Winner of the Ellington Prize for an outstanding senior essay in the field of finance.
- (3) Scott Eisner (Yale Class of 2014).
- (4) Leon Zhang (Yale Class of 2014, I advised his senior project in applied math and statistics).
- (5) Alex Garland (Yale Class of 2017).

In addition, I have helped two previous non-NYU/Yale PhD students with their thesis chapters:

- (1) Aprajit Mahajan (was a student at Princeton, first job: assistant professor at Stanford, microeconometrics).
- (2) Stefania D'Amico (was a student at Columbia, first job: Board of Governor, macroeconometrics).

**Services at Department of Economics/Yale, Cowles Foundation, and Yale University:**

- (1) Graduate admission: 2008/09, 2014/15, 2015/16
- (2) Social Science Data Science committee: 2016/17.
- (3) Department senior personnel and diversity committee: 2013/14, 2016/17.

- (4) Cowles Foundation econometrics program co-director, 2016/17.
- (5) Junior recruiting committee: 2010/11, 2012/13, 2013/14
- (6) Cowles June econometrics summer conference organizer: 2008, 2012
- (7) Co-director of Cowles econometrics program: 2008/09, 2009/10.
- (8) Cowles Executive committee: 2011, 2012, 2013/14, 2014/15, 2015/16, 2016/17.
- (9) Cowles Library committee: 2009/10 – 2013/14
- (10) University Investigation Committee: 2013/14

### **Services Outside Yale:**

- (1) Examiner on Paul Rochet's PhD thesis in statistics, Toulouse School of Economics/France, November 2011.
- (2) Examiner on Chaohua Dong's PhD Thesis in econometrics, University of Adelaide/Australia, March 2012.
- (3) Search Committee on Hermann-Otto-Hirschfeld W1 Junior Professorship in Nonparametric Statistics and Dynamic Risk, School of Business and Economics, Humboldt University, Berlin. 2012.
- (4) Examiner on Nigel Chan's PhD Thesis in statistics, University of Sydney, Australia, November 2013.
- (5) Examiner on Victor-Emmanuel Brunel's PhD Thesis in statistics, CREST/ENSAE, France, July 2014.
- (6) Workshop co-organizer: Self-normalized Asymptotic Theory in Probability, Statistics and Econometrics, May 15, 2014, IMS/NUS, Singapore.
- (7) Conference co-organizer: Shanghai Econometrics Workshop, June, 2014, 2015, 2016, Shanghai University of Finance and Economics, China
- (8) Workshop co-organizer: Oberwolfach Workshop: Copulae: On the Crossroads of Mathematics and Economics. April 12-18, 2015.