

October 31, 2007

RESUME

Personal Information

Name: Qi Li

Address: 1403 Millcreek CT,
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USA

Marital Status: Married, one son
and one daughter.

Nationality: Canadian.

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

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

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

Working Experiences:

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

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

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

Professor, University of Guelph, July 1996 to Dec. 1998.

Associate Professor, Texas A&M University, Jan. 1999 to Aug. 2000.

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

Hugh Roy Cullen Professor in Liberal Arts, Texas A&M University,
November, 2001 to present.

Teaching Experiences:

Undergraduate courses: Statistics, Introduction to Econometrics,

Time-series Econometrics, Economics Forecasting.

Graduate courses: Econometrics and Statistics, Time-Series Econometrics,

Nonparametric statistics and its applications in economics.

Editorialship:

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

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

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

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

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

Co-editor, *Annals of Economics and Finance*, 2000-2007.

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

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

Honors and Awards:

1. College of Liberal Arts Research Awards, 2006.
2. McGraw-Hill/Irwin Distinguished Paper Award at the 2003 Academic of International Business U.S. Southwest Chapter Conference. The title of the paper: "European Stock Market Integration: Does Economic and Monetary Union Matter?"
3. Econometric Theory *Multa Scripta Award*, December 2002.
4. Faculty Fellow, College of Liberal Arts, Texas A&M University April, 2000.
5. Ontario Premier's Research Excellence Award, April 1999.
6. Selected as a fellow of the *Journal of Econometrics* in October, 1998.
7. Al Chalk Award (for best Ph.D thesis in economics) Texas A&M University, 1991
8. Outstanding Student Award of Peking University, 1981 (selected as the best student in the department of geophysics, Peking University).
9. Who's Who in the World, Marquis, since 2001.
10. Who's Who in Economics, MIT Press, since 2003.

Research Grants:

1. Bush Program in Economics of Public Policy, Texas A&M University, \$7,500 per year from 1999 to 2002.
2. Ontario Premier's Research Excellence Awards, Ontario, \$150,000. 1999-2001.
3. Edgeworth Expansion in Semiparametric Models, Natural Sciences and Engineering Research Council of Canada, \$46,000. 1998-2000.
4. Semiparametric Estimation/Testing of Financial and Frontier Econometric Models, Social Sciences and Humanity Research Council of Canada, \$47,000. 1997-2000
5. Scholarly and Creative Activities Research Award, \$7,500, Texas A&M University, 2000.
6. Estimation/Testing in Semiparametric Time Series Econometric Models, Social Sciences and Humanity Research Council of Canada, \$59,000. 1994-1997.
7. Estimation of Dynamic Panel Data Models, Social Sciences and Humanity Research Council of Canada, \$42,000. 1991-1994.

Publications:

1. “Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data” (with Jeff Racine and Jeff Wooldridge), forthcoming in Journal of Business and Economic Statistics.
2. “Fiscal Policy and Asset Markets: A Semiparametric Analysis” (with D. Jansen, J. Yang and Z. Wang), forthcoming in Journal of Econometrics.
3. “Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization” (with J. Racine and J. Wooldridge), forthcoming in American Economic Review Papers and Proceedings.
4. “Nonparametric Estimation of Regression Functions with Discrete Regressors” (with D. Ouyang and J. Racine), forthcoming in Economic Theory.
5. “Should Oil Prices Receive So Much Attention? An Evaluation of the Predictive Power of Oil Prices for the US Economy” (with L. Bachmeier and D.D. Liu), forthcoming in the Economics Inquiry.
6. “Nonparametric estimation of varying coefficient dynamic models” (with Z. Cai), forthcoming in Econometrics Theory.
7. “Nonparametric Estimation of Regression Functions in the Presence of Irrelevant Variables,” (with P. Hall and J. Racine), forthcoming in Review of Economics and Statistics.
8. “Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data,” (with J. Racine), forthcoming in Journal of Business and Economic Statistics.
9. “Money Growth and Inflation in the United States” (with L. Bachmeier and S. Leelahanon) Marcoeconomic Dynamics. 11, (2007), 113-127
10. “Interest Rate Linkages in the Eurocurrency Market: Contemporaneous and Out-of-Sample Granger Cuasality Tests” (with J. Yang and Z. Wang), Journal of International Money and Finance 26, (2007), 86-103.
11. “Consistent Model Specification Tests with Mixed Discrete and Continuous Variables,” (with C. Hsiao and J. Racine), Journal of Econometrics 140, (2007), 802-826.
12. “Non-parametric specification testing of non-nested econometric models,” (with T. Stengos), forthcoming in: The Refinement of Econometric Estimation and Test Procedures; Ed. by G. Phillips and E. Tzavalis, Cambridge University Press (2007).
13. “Testing the Significance of Categorical Variables,” (with J. Hart and J. Racine), Econometric Reviews 25, (2006), 523-544.
14. “Cross-Validation and Nonparametric K nearest neighbor Estimation” (with Ouyang, D. and Li, D.), Econometrics Journal 9, (2006), 448-471.
15. “The Emerging Market Crisis and Stock Market Linkages: Further Evidence” (with J. Yang, C. Hsiao and Z. Wang), Journal of Applied Econometrics 21, (2006), 727-744.

16. "An Alternative Series Based Consistent Model Specification Test" (with by Y. Sun) Economics Letters 93 (2006) 37-44.
17. "A Nonparametric Bootstrap Test for Conditional Distribution" (with Y. Fan and I. Min), Econometric Theory 22 (2006), 587-613.
18. "Transaction tax and stock market behavior: evidence from an emerging market," (with B. Baltagi and D. Li), Empirical Economics 31 (2006), 393-408.
19. "Cross-Validation and the Estimation of Probability Distribution with Categorical Data" (with D. Ouyang and J. Racine) Journal of Nonparametric Statistics 18 (2006), 69-100.
20. "The Relationship Between Stock Return and Volatility in International Stock Markets," (with C. Hsiao, J. Yang and Y.J. Chang) Journal of Empirical Finance 12 (2005) 650-665.
21. "Regime Switching in the Dynamic Relationship Between Stock Returns and Inflation" (with D. Jansen and D.D. Liu), Applied Financial Economics Letters 1 (2005) 273-277.
22. "The Uniqueness of cross-validation selected smoothing parameters in kernel estimation of nonparametric models," (with J. Zhou), Econometric Theory 21 (2005) 1017-1025.
23. "Efficient Estimation of Semiparametric Varying Coefficient Models," (with I. Ahmad and S. Leelahanon), Annals of Statistics 33 (2005), 258-283.
24. "Uniform Convergence Rate of Kernel Estimator with Mixed Discrete and Continuous Data," (with D. Ouyang), Economics Letters 86 (2005), 291-296.
25. "Cross-Validation and the Estimation of Conditional Probability Density Functions," (with P. Hall and J. Racine), Journal of American Statistical Association 99 (2004), 1015-1026.
26. "Investigation of Patterns in Food-Away-From-Home Expenditure for China: A Non-parametric Approach," (with I. Min and C. Fang), China Economic Review 15 (2004), 457-476.
27. "Nonparametric Estimation of Regression Functions With Mixed Discrete and Continuous Regressors," (with J. Racine), Journal of Econometrics 119 (2004), 99-130.
28. "Cross-Validation on Local Linear Estimators," (with J. Racine), Statistic Sinica 14 (2004), 485-512.
29. "Prediction Relevance and Extramarital Affairs," (with Jeff Racine), Journal of Applied Econometrics 10 (2004), 533-534.
30. "Kernel Estimation of Multivariate Conditional Distributions," (with J. Raince and X. Zhu), Annals of Economics and Finance 86 (2004), 211-235.
31. "Nonlinearity in Medical Expenditure," (with Y. Fan and D. Li), Applied Economics 36 (2004), 911-916.
32. "Consistent Model Specification Tests Based on Serial Estimation Method," (with C. Hsiao and J. Zinn), Journal of Econometrics 122 (2003), 295-325.

33. "Recent Two-Stage Sample Selection Procedures with an Application to Gender Wage Cap," (with L. Christofides, Z. Liu and I. Min), Journal of Business and Economic Statistics 21 (2003) 396-405.
34. "Multivariate Local Polynomial Regression for Estimating Average Derivatives," (with X. Lu and A. Ullah), Journal of Nonparametric Statistics 15 (2003), 607-624.
35. "European Stock Market Integration: Does EMU Matters?" (with I. Min and J. Yang), Journal of Business Finance and Accounting 30 (2003) 1253-1276.
36. "On Estimating Additive Partially Linear Models" (with Y. Fan), Statistic Sinica 13 (2003) 739-762.
37. "Nonparametric Estimation of Joint Density with Categorical and Continuous Data with Applications," (with J. Racine), Journal of Multivariate Analysis 86 (2003) 266-292.
38. "Semiparametric Smooth Coefficient Models," (with C. Huang, D. Li and T.T. Fu), Journal of Business and Economic Statistics 20 (2002) 412-422.
39. "Estimating Time-series Partially Linear Models with Generated Regressors," (with J. Wooldridge), Econometric Theory 18 (2002) 625-645.
40. "Market Opening and Stock Market Behavior," International Journal of Business and Economics 1 (2002) 9-15.
41. "A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals," (with Yanqin Fan), Econometric Reviews 21 (2002) 337-352.
42. "On Instrumental Variable Estimation of Semiparametric Dynamic Panel Data Models," (with Badi Baltagi), Economics Letters 76 (2002) 1-9.
43. "Semiparametric Panel Data Models with Heterogeneous Dynamic Adjustment: Theoretical Consideration and an Application to Labor Supply," (with T. Kniesner), Empirical Economics 27 (2002) 131-148.
44. "Further Evidence of Nonlinearity in Term Structure," (with L. Bachmeier), Applied Economics Letters. 9 (2002), 151-153.
45. "Estimation of Econometric Models with Nonparametrically Specified Risk Terms: with applications to foreign exchange markets," (with B. Baltagi), Econometric Reviews 20 (2001) 445-460.
46. "A Consistent Test for Conditional Heteroskedasticity in Time-Series Regression Models," (with C. Hsiao), Econometric Theory 17 (2001) 188-221.
47. "Model Check By Kernel Methods Under Weak Moment Conditions," (with I. Ahmad and X. Chen), Computational Statistics and Data Analysis 36 (2001) 403-409.
48. "Instrumental Variables Estimation of Semiparametric Dynamic Panel Data Models: Monte Carlo Results on Several New and Existing Estimators," (with M.D. Berg and A. Ullah), Advances in Econometrics 15 (2000) 297-315.

49. "Efficient Estimation of Additive Partially Linear Models," International Economic Review 41 (2000) 1073-1092.
50. "Consistent Model Specification Tests: Nonparametric Versus Bierens' Tests," (with Y. Fan), Econometric Theory 16 (2000) 1016-1041.
51. "Model Check by Kernel Local Polynomial Methods," (with Z. Liu and T. Stengos), Statistics and Probability Letters 48 (2000) 327-334.
52. "Estimating Semiparametric Econometric Models by Local Linear Method: With An application to Gross Country Growth," (with J. Wooldridge), Annals of Economics and Finance 1 (2000) 337-357.
53. "A Consistent Test for the Parametric Distribution of Regression Disturbances," (with B. Baltagi) Advances in Econometrics: Applying Kernel and Nonparametric Estimation to Economic Topics, T.B. Fomby and R.C. Hill (eds), 14 (2000) 3-24.
54. "Root-N-Consistent Estimation of Partially Linear Time Series Models" (with Y. Fan), Journal of Nonparametric Statistics 11 (1999) 251-269.
55. "Nonparametric Testing the Similarity between Two Unknown Distribution Functions: Local Power and Bootstrap Analysis," Journal of Nonparametric Statistics 11, (1999) 189-213.
56. "Consistent Model Specification Tests for Time Series Econometric Models," Journal of Econometrics, 92 (1999) 101-147.
57. "Central Limit Theorem for Degenerate U-Statistics of Absolute Regular Processes With Applications to Model Specification Testing" (with Y. Fan), Journal of Nonparametric Statistics 10 (1999), 245-271.
58. "Testing Serial Correlation in Semiparametric Panel Data Models," (with C. Hsiao), Journal of Econometrics, 87, (1998) 207-237.
59. "A Simple Bootstrap Test for a Parametric Regression Function," (with S. Wang), Journal of Econometrics, 87, (1998) 145-165.
60. "Testing for Random Individual and Time Effects Using Unbalanced Panel Data" (with B. Baltagi and Y. Chang), Advances in Econometrics: Messy data-missing observations, outliers and mixed-frequency data, T.B. Fomby and R.C. Hill (eds), vol. 13, (1998), 1-20.
61. "Semiparametric Estimation of Panel Data Error Component Model" (with A. Ullah), Econometric Reviews 17, (1998) 145-166.
62. "On Hotelling's approach to testing nonnested models," (with P. Kim, D. Naiman, T. Stengos), Journal of Economic Theory and Econometrics, 4 (1998), 105-130.
63. "Monte Carlo Results on Pure and Pretest Estimation of an Error Component Model with Autocorrelated Disturbances" (with B.H. Baltagi), Annales D'economie ET DE Statistique 48, (1997) 69-82.

64. "A Consistent Test for Linearity in AR(p) Models" (with Y. Fan), Economics Letters, 55, (1997) 53-59.
65. "Testing Independence by Nonparametric Kernel Method," (with I. Ahmad), Statistics and Probability Letters, 34, (1997) 201-210.
66. "Testing Symmetry of an Unknown Density Function by Kernel Method," (with I.A. Ahmad) Journal of Nonparametric Statistics 7, (1997) 279-293.
67. "Consistent Model Specification Tests: Omitted Variables, Semiparametric Functional Forms" (with Y. Fan) Econometrica, 64, (1996) 865-890.
68. "Frontier Estimation When the Adjusted Error is Symmetric," Economics Letters, 52, (1996) 221-228.
69. "Semiparametric Estimation of Stochastic Production Frontier" (with Y. Fan and A. Weersink), Journal of Business and Economics Statistics, 14, (1996) 460-468.
70. "On root-n-consistent semiparametric estimation of partially linear models," Economics Letters, 51, (1996) 277-285.
71. "A Nonparametric Test for Poolability Using Panel Data" (with B. Baltagi and J. Hidalgo) Journal of Econometrics, 75, (1996), 345-367.
72. "Semi-parametric estimation of partially linear panel data models" (with T. Stengos), Journal of Econometrics, 71, (1996) 389-397.
73. "Nonparametric Testing of Closeness Between Two Unknown Distributions," Econometric Reviews, 15, (1996) 261-274.
74. "Testing AR(1) against MA(1) in an Error Component Model" (wit B.H. Baltagi), Journal of Econometrics, 68 (1995) 133-151.
75. "A Semiparametric Non-nested Test in a Dynamic Panel Data Model" (with T. Stengos), Economics Letters, 49 (1995) 1-6.
76. "On Nash-Implementation in the Presence of Withholding" (with G. Tian), Games and Economic Behavior, 9 (1995) 222-233.
77. "Bootstrapping J-Type Tests for Non-nested Regression Models" (with Y. Fan), Economics Letters, 48 (1995) 107-112.
78. "Nash-Implementation of the Lindahl Correspondences with Decreasing Return to Scale Technology" (with S. Nakamura and G.Tian), International Economic Review, 36 (1995) 37-52.
79. "Root-N-Consistent Semiparametric Regression With Conditionally Heteroskedastic Disturbances" (with Y. Fan and T. Stengos), Journal of Quantitative Economics, 11 (1995) 229-240.

80. "A Mixed-Ownership Institution Framework; Ratio-Lindahl Equilibria and Its Completely Feasible and Continuous Implementation" (with G.Tian), Journal of Economic Behavior and Organization, 26, (1995) 391-411.
81. "Adaptive Estimation for Panel Data Error Component Models" (with T. Stengos), International Economic Review, 35 (1994) 981-1000.
82. "An Implementable State-Ownership System with General variable Returns" (with G. Tian) Journal of Economic Theory, 64 (1994) 286-297.
83. "Estimating Error Components Models with General MA(q) Disturbances" (with B.H. Baltagi) Econometric Theory, 10 (1994) 396-408.
84. "Ratio-Lindahl and Ratio Equilibria with Many Goods" (with G. Tian), Games and Economic Behavior, 7 (1994) 441-460.
85. "A Simple Recursive Estimation Method for Linear Regression Models with AR(p) Disturbances" (with B.H. Baltagi), Statistical Papers, 35 (1994) 93-100.
86. "A Hausman Specification Test Based on Root-N-Consistent Semiparametric Estimators" (with T. Stengos) Economics Letters, 40 (1992) 141-146.
87. "A Note on the Estimation of Simultaneous Equations with Error components" (with B.H. Baltagi), Econometric Theory, 8 (1992) 113-119.
88. "Monte Carlo Evidence on Panel Data Regression with AR(1) Disturbances and an Arbitrary Variance on the Initial Observation" (with B.H. Baltagi and Y. Chang), Journal of Econometrics, 52 (1992) 371-380.
89. "Monotonic Property for Iterative GLS in The Two-Way Random Effects Model" (with B.H. Baltagi), Journal of Econometrics, 53 (1992) 45-51.
90. "Monte Carlo Results on Several New and Existing Tests for the Error Component Model" (with B.H. Baltagi and Y. Chang), Journal of Econometrics, 54 (1992) 95-120.
91. "Prediction in the one-way Error Component Model with Serial Correlation" (with B.H. Baltagi), Journal of Forecasting, 11 (1992) 561-567.
92. "A Transformation that will Circumvent the Problem of Autocorrelation in An Error Component Model" (with B.H. Baltagi), Journal of Econometrics, 48 (1991) 385-393.
93. "A Joint Test for Serial Correlation and Random Individual Effects" (with B.H. Baltagi), Statistics and Probability Letters, 11 (1991): 277-280.
94. "Completely Feasible and Continuous Implementation of the Lindahl Correspondence with any Number of Goods" (with G. Tian), Mathematical Social Science, 21 (1991): 67-79.
95. "A Lagrange Multiplier Test for the Error Components Model with Incomplete Panels" (with B.H. Baltagi), Econometric Reviews, 9 (1990): 103-108.
96. "Relativistic Vlasov-Uehling-Uhlenbeck Equation for Nucleus-Nucleus Collisions" (with C.M. Ko and J. Wu), Physics Review C, 39 (1989): 849-852.

97. "Relativistic Vlasov-Uehling-Uhlenbeck Model for Heavy-Ion Collision" (with C.M. Ko), Physics Review C, 37 (1988): 2270-2273.
98. "Covariant Vlasov Equation Based on the Walecka Model" (with C.M. Ko), Modern Physics Letters, vol.3,(1988):465-468.
99. "Relativistic Vlasov Equation for Heavy-Ion Collision" (with C.M. Ko), Physics Review Letters, 59 (1987):1084-1087.

Problems and Solutions Published in Econometric Theory: (refereed Publications)

1. "ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations," (with B.H. Baltagi) Econometric Theory Solution to Problem 93.3.2, Vol. 3 (August 1995) pp.641-642.
2. "An Approximate Transformation for the Error Component Model with MA(q) Disturbances," (with B.H. Baltagi) Solution to problem 92.4.3, Econometric Theory, Vol 9 (December 1993) pp.692-694.
3. "The Bias of the Standard Error of OLS for an AR(1) Process With an Arbitrary Variance on the initial Observations," (with B.H. Baltagi) Econometric Theory Problem 92.1.4, Vol. 8, (March, 1992), p.146.
4. "An Approximate Transformation for the Error Component Model With MA(q) Disturbances," (with B.H. Baltagi) Econometric Theory, Problem 92.4.3, Vol. 8 (December 1992), pp.582-583.
5. "Variance Component Estimation Under Misspecification," (with B.H. Baltagi) Econometric Theory Problem 91.3.3, Vol. 7 (September, 1991), pp.418-419.
6. "A Comparison of Variance Components Estimators Using Balanced Versus Unbalanced Data," (with B.H. Baltagi) Econometric Theory Problem 90.2.3, Vol. 6 (June, 1990), pp.283-285.
7. "The Heteroscedastic Consequences of an Arbitrary Variance for the Initial Disturbance of an AR(1) Model," (with B.H. Baltagi) Econometric Theory Problem 90.3.1, Vol. 6 (September, 1990), p.405.

Book

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

Book Review

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

Papers under revision: (in refereed journals)

1. “Nonparametric Estimation and Testing of Fixed Effects Panel Data Models” (with D. Henderson and R. Carroll), revised and resubmitted to *Journal of Econometrics*.
2. “A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data,” (with E. Maasoumi and J. Racine) revised and resubmitted to *Journal of Econometrics*.
3. “Nonparametric/Semiparametric Estimation and Testing of Econometric Models With Data Dependent Smoothing Parameters” (with D. Li), revised and resubmitted to *Journal of Econometrics*.

Department, College and University Services:

1. Member, Search committee for Economics Department Head (2001).
2. Econometrics Seminar Coordinator, fall 2002.
3. College of Liberal Arts Planning and Resource Committee, Chair in 2001-2002. Member 2002-2003.
4. Chair, Economic Data Subcommittee of China Data Archive, Texas A&M University, 2002-2006.
5. Member, College of Liberal Arts Council, 2007-present.

Ph.D. Graduate Students Committee:

Primary Advisor

Jingping Gu (2008, expected), Lin Zou (2007), Desheng Ouyang (2005), Jeong Eui Suh (2004), Jaeun Shin (2004), Kwang Choe, (2003), Insik Min, (2003), Sittisak Leelahanon (2002).

Committee Member

Olga Savchuk (2008, Statistics) Anirban Sengupta (2007) Chang, Shao-Jung (2007), Jong-Ho Kim (2007) Xiaojing Su (2007) Ivan Tasic (2006), Ahmet Caliskan (2006) Wen You (2005, Agg. Econ.), Manu Gupta (2005, Finance), Haobo Ren (2005, Statistics), Yuchen Kuo Hailing Zang (2005) Dandan Liu (2005) Boo-Sung Kang (2004), Jui-chun Chang (2003) Inchul Kim (2002), Sevket Koc (2002), Sheng-jang Sheu (2002), Pilsun Choi (2002), Omar Mendoza (2002), Woon Shin (2002), Hyung-sik Harris Kim (2002), Phong Trinh (2001), Pul Sun (2001), Omar A. Mendoza (2001). Nick McKinney (2001) Dong Li (2000) Ismail Genc

M.A. Graduate Students Committee:

Primary Advisor

Chair of the Committee for the following students.

Fuchun Li (1995), Shiqiang Zhan (1996), Yigun Sun (1997), Boing Yan (1998), Mesut M. Arslan (2000), Byoung-Don Chang (2000), Hyeri Park (2003), Wenbo Chen (2004), Andy

Parker (2005), Xiaotong Jin (2006), Aklesso Egbendewe-Mondzozo (2007), Reeta Krishna (2007), Hursit Celil (2007), Mahesh Kulakodlu (2007), Dan Sun (2007).

Other Professional Service:

Member of the Econometric Society, and the American Statistical Association.

Have Refereed Papers for the following Journals:

Econometrica, Annals of Statistics, Journal of American Statistical Association, Journal of Econometrics, Journal of Business and Economics Statistics, Journal of Multivariate Analysis, Econometric Theory, Journal of Applied Econometrics, International Economic Review, Journal of Nonparametric Statistics, Economic Inquiry, Journal of International Money and Finance, Mathematical Social Science, Journal of Statistical Planning and Inference, Econometric Reviews, China Economic Review, Statistic Sinica, Probability and Statistics Letters, Communication in Statistics, Empirical Economics, American Journal of Agriculture Economics, Econometric Journal, Economics Letters, Journal of Quantitative Economics, Journal of Productivity Analysis, Annals of Economics and Finance, Statistical Modeling, Computational Statistics and Data Analysis, International Journal of Forecasting, Metrika, Brazilian Journal of Probability and Statistics, Finance Research Letters, Journal of International Money and Finance, Southern Economic Journal, Economics Bulletin, Journal of Economic Studies, International Journal of Business and Economics.

Have Refereed Research Proposals for:

National Science Foundation (U.S.), Social Science and Humanity Research Council of Canada.

Papers Presented at Conferences:

1. "A Transformation That Will Circumvent The Problem of Autocorrelation in an Error Component Model," (with B. Baltagi) presented at the third conference on Panel Data held at E.S.A.E. in Paris, France, June 1990. Also presented in Barcelona, Spain, August, 1990, and Canadian Econometrics Study Group Conference held at the University of Laval, Canada, september, 1991.
2. "Monte Carlo Evidence on Panel Data Regressions with AR(1) Disturbances and an Arbitrary Variance on the Initial Observations," with B. Baltagi and Y.J. Chang) presented at the European Meetings of the Econometric Society in Cambridge, England, September, 1991.
3. "Monte Carlo Results on Several New and Existing Tests for the Error Component Model," (with B. Baltagi) presented at the European Meetings of the Econometric Society in Brussels, Belgium, August, 1992.
4. "Testing AR(1) Against MA(1) Disturbances in an Error Component Model," (with B. Baltagi) presented at the fourth Panel Data in Budapest, Hungary, June, 1992. Also presented at the Australian Meetings of the Econometric Society at Monash University, Melbourne, Australia, July, 1992, and at the European Meetings of the Econometric Society in Brussels, Belgium, August, 1992.

5. "Estimating Error Component Models With General MA(q) Disturbances," (with B. Baltagi) presented at the European Meeting of the Econometric Society in Uppsala, Sweden, August, 1993.
6. "A General Nonparametric Model Specification Test," (with Y. Fan) presented at the third U.S. Midwest Econometrician Conference at University of Illinois, Champaign, Illinois, September, 1993.
7. "The Asymptotic Expansion of Kernel Sum of Squares of Residuals and Its Application in Hypothesis Testing," (with Y. Fan) presented at the Canadian Econometrics Study Group Conference held at the University of Toronto, September, 1993. Also presented at the American Economics Association (AEA) Meetings at Boston, January, 1994.
8. "An Implementable State-Ownership System with General variable Returns," (with G. Tian) presented at 1990 AEA meeting in Washington.
9. "Ratio-Lindahl and Ratio Equilibria with Many Goods," (with G. Tian), presented at 1990 AEA Meeting at Washington.
10. "Adaptive Estimation for Panel Data Error Component Models," (with T. Stengos), presented at the fifth conference of panel data, Paris 1994.
11. "Root-N-Consistent Semiparametric Estimation of Dynamic Panel Data Models," (with T. Stengos), presented at the fifth conference of panel data, at Paris, 1994.
12. "Monte Carlo Results on Pure and Pretest Estimators of an Error Component Model with Autocorrelated Disturbances," (with B. Baltagi), presented at the fifth conference of panel data, at Paris, 1994.
13. "Semiparametric Panel Data Models with Heterogeneous Dynamic Adjustment: Theoretical Consideration and an Application to Labor Supply," (with T. Kniesner), presented at the fifth conference of panel data, at Paris, 1994.
14. "On Hotelling's approach to testing nonnested models," (with P. Kim, D. Naiman, T. Stengos), presented at the Canadian Econometrician Group Study, at Windsor, September, 1994.
15. "A nonparametric poolability test," (with B. Baltagi and J. Hidalgo), presented at the American Statistic Association meeting, at Orlando, August, 1995.
16. "Some simple consistent tests for testing parametric regression models versus semiparametric or nonparametric alternatives," at the Canadian Econometrician Group Study, at Montreal, September, 1995.
17. "Semiparametric Estimation of Stochastic Production Frontier," (with Y. Fan and A. Weersink), presented at the Southern Economic Meeting, at New Orleans, November, 1995.
18. "Consistent model specification tests: nonparametric versus Bierens' tests," (with Y. Fan), presented in June, 1996, Econometrica Society meeting at Iowa; also presented at the Canadian Econometrician study group meeting, at Waterloo, September, 1996; and at the Statistical Symposium in Dekalb, Illinois, Sept., 1996.

19. "A Simple Bootstrap Test for Parametric Functional Form," (with S. Wang) presented in June, 1996, Econometrica Society meeting at Iowa, also presented in August, 1996, the NSF Bootstrap Symposium at Berkeley, presented at the Statistical Symposium in Dekalb, IL, Sept., 1996.
20. "Central Limit Theorem for Degenerate U-Statistics of Absolutely Regular Process with Application to Model Specification Testing," presented at the Statistical Symposium in Dekalb, IL, Sept., 1996.
21. "Testing Serial Correlation in Semiparametric Panel Data Models," presented at the Mid-west Econometric Conference at Michigan State University, Oct., 1997, also presented at the eighth international panel data conference, June, 1998 (Sweden).
22. "On Estimating Additive Partially Linear Models" presented at the third Texas Econometrics conference, Feb., 1998 (Austin, Texas).
23. "Efficient Estimation of Additive Partially Models" presented at the 10th Canadian Econometric Group Study Annual Meeting, Sept., 1998 (London, Ontario).
24. "A Consistent Test for Conditional Heteroskedasticity in Time-Series Regression Models," (with C. Hsiao), presented at the European Meeting of the Econometric Society, Germany, October, 1998.
25. "Consistent Model Specification Tests Based on Series Methods," presented at the fourth Texas Econometrics conference, Feb., 1999 (Dallas, Texas).
26. "A Consistent Test for Conditional Heteroskedasticity in Time-Series Regression Models," (with C. Hsiao), presented at the far-east Econometrica Society meeting, June 1999 (Singapore).
27. "Nonparametric Estimation of Regression Functions With Mixed Discrete and Continuous Regressors," (with J. Racine), presented at the fifth Texas Econometrics conference, Feb., 2000 (Houston, Texas); also presented the 8th World Congress, Aug., 2000 (Seattle).
28. "Nonparametric Estimation of Conditional Density with Categorical and Continuous Data with Applications," presented at the Murray S. Johnson Memorial Conference: Application of Semiparametric Methods in Empirical Microeconomics, April, 2000 (Austin, Texas); also presented the 8th World Congress, Aug., 2000 (Seattle).
29. "Can Nonparametric Models Outperform Parametric Models with High Dimensional Data?," (with J. Racine), presented at the 12th Canadian Econometric Group Study Annual Meeting, Sept., 2000 (Guelph, Ontario), also presented at the midwest econometrics conference on March, 2001 (Chicago).
30. "Nonparametric Estimation of Econometric Models With Mixed Discrete and Continuous Variables," (with J. Racine), presented at the sixth Texas Econometrics conference, Feb., 2001 (Austin, Texas).
31. "Consistent Model Specification Tests with Mixed Discrete and Continuous Variables," (with C. Hsiao and J. Racine), presented at the seventh Texas Econometrics conference, Feb., 2002 (Texas), also presented at the American Statistical Association Meeting in New York City (August, 2002).

32. “Testing the Significance of Categorical Variables” (with J. Racine), presented at the International Conference on Nonparametric Statistics in Crete, Greece (July, 2002).
33. “Efficiency of Thin and Thick Market” (with L. Gan), presented at the eighth Texas Camp Econometrics, Austin (Feb., 2003), also presented at the Econometrica Society Summer Meeting, Chicago (June, 2003).
34. “Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data,” (with Jeff Racine) presented at the midwest econometrics conference in October, 2004 (Chicago), also presented at the World Congress in August 2005 (London).
35. Is There a Role for Fiscal Policy on the Stock Market? presented at the International Conference on Time Series Econometrics, Finance and Risk in July 2006 (at Perth, Australia).