Curriculum Vitae

YIXIAO SUN **MARCH 2025**

POSTAL ADDRESS

Department of Economics
University of California, San Diego
9500 Gilman Drive
La Jolla, CA 92093-0508

CONTACT

- Office: San Diego Supercomputer Center, Room 189E
- Webpage: https://econweb.ucsd.edu/~yisun
- E-mail: yisun@ucsd.edu

EMPLOYMENT

- 2014 — present Professor, Department of Economics, UC San Diego
- 2008 — 2014 Associate Professor, Department of Economics, UC San Diego
- 2002 — 2008 Assistant Professor, Department of Economics, UC San Diego

VISITING POSITIONS AND AFFILIATIONS

- 2017 — Founding Faculty, Halıcıoğlu Data Science Institute, UC San Diego
- 2020 — Faculty, Computational Social Science, UC San Diego
- 2016 — 2021 Sir Clive W. J. Granger Endowed Chair in Econometrics
- September 2015 Visiting Professor, CIREQ, Montreal, Canada
- 2007 — 2008 Visiting Professor, Cowles Foundation and Department of Economics, Yale University

EDITORIAL BOARD

Co-editor, *Econometric Theory*, January 2020 — present
Associate Editor, *Journal of Econometrics,* 2016 — present
Associate Editor, *Journal of Business and Economic Statistics,* 2019 — present
Editorial Board, *Quantitative Finance and Economics*, 2017 — present

Associate Editor, *Econometric Theory*, 2009 — December 2019
Editorial Board, *The Scientific World Journal*, 2013 — 2016

RESEARCH FIELD: Econometrics

EDUCATION

- 1998 — 2002 Ph.D., Economics, Yale University.
  Advisors: Peter Phillips and Donald Andrews (co-chair)
- 1998 — 2000 M.Phil., Economics, Yale University
- 1993 — 1996 M.A., Management, Wuhan University, China
- 1994 — 1995 Sino-US Graduate Economic Training Center, Renmin University of China (Sponsored by the Ford Foundation)
- 1989 — 1993 B.S., Mathematics, Wuhan University, China

GRANTS, HONORS, AND AWARDS

- National Science Foundation Grant (2009-2012). On smoothing parameter choice for interval estimation and hypothesis test in semiparametric models, Principal Investigator.
- National Science Foundation Grant (2015-2018). Should We Go One Step Further? An Accurate Comparison of One-step and Two-step Procedures in a Generalized Method of Moments Framework, Principal Investigator.

- Best Associate Editor Award, Journal of Econometrics, 2020-2021
- Best Associate Editor Award, Journal of Econometrics, 2019-2020
- Selection committee on the Zeller Award, Journal of Econometrics, 2022

- Econometric Theory Award. In Recognition of Research and Contributions, *plura scripsit,* to the Science of Econometrics, 2019.
- Fellow, Journal of Econometrics, 2015.
- The Emerald Literati Outstanding Author Contribution Awards, Advances in Econometrics, 2014.
- Econometric Theory Award. In Recognition of Research and Contributions, *multa scripsit,* to the Science of Econometrics, 2007.

- Faculty Teaching Award, 2019-2020, Distinguished Teaching in a Graduate Core Course, Department of Economics, UCSD.
- Faculty Teaching Award, 2016-2017, Distinguished Teaching in a Graduate Core Course (Honorable Mention), Department of Economics, UCSD.
- Faculty Teaching Award, 2013-2014, Distinguished Teaching in a Graduate Core Course: Economics 220C. Department of Economics, UCSD.

- Faculty Teaching Award, 2011-2012, Distinguished Teaching in a Graduate Core Course: Economics 220C. Department of Economics, UCSD.
- Faculty Teaching Award, 2009-2010, Distinguished Teaching in a Graduate Advanced Elective Course: Economics 221. Department of Economics, UCSD.
- Faculty Teaching Award, 2006-2007, Distinguished Teaching in a Graduate Advanced Elective Course: Economics 227. Department of Economics, UCSD.

- Listed in 'Who's Who in America,' since the 2009 edition.
- Committee on Research Grant (UCSD), various years.
- Econometric Society World Congress Travel Grant, 2005.

- Dissertation Fellowship, Yale University, 2001-2002.
- John Perry Miller Fellowship, Yale University, 2000-2001.
- Carl Anderson Fellowship, Cowles Foundation for Research in Economics, 2000-2001.
- University Fellowship, Yale University, 1998-2000.
- Graduate Student Summer Fellowship, Cowles Foundation, 1999, 2000.

PUBLICATIONS

Phillips, Peter C. B. and **Sun, Yixiao**: "Non-orthogonal Hilbert Projections in Trend Regression," *Econometric Theory*, Vol. 17, No. 2, 2001. Problems and Solutions

Phillips, Peter C. B. and **Sun, Yixiao**: "Regression with an Evaporating Logarithm Trend," *Econometric Theory*, Vol. 18, No. 3, 2002. Problems and Solutions.

Sun, Yixiao and Phillips, Peter C.B.: "Nonlinear Log-periodogram Regression Estimation of Long-Range Dependence for Perturbed Fractional Processes," *Journal of Econometrics*, Vol. 115, No. 2, 2003, pp. 355–389.

Andrews, Donald W. K., and **Sun, Yixiao**: "Adaptive Local Polynomial Whittle Estimation of Long-range Dependence," *Econometrica*, Vol. 72, No. 2, 2004, pp. 569–614.

Sun, Yixiao and Phillips, Peter C. B.: "Understanding the Fisher Equation," *Journal of Applied Econometrics*, Vol. 19, 2004, pp. 869–886.

Sun, Yixiao: "A Convergent t-statistic in Spurious Regressions," *Econometric Theory*, Vol. 20 2004, pp. 943–962.

Sun, Yixiao: "Estimation of Long Run Average Relationship in Nonstationary Panel Time Series," *Econometric Theory*, Vol. 20, 2004, pp. 1227–1260.

Phillips, Peter C. B., **Sun, Yixiao**, and Jin, Sainan: "Spectral Density Estimation and Robust Hypothesis Testing using Steep Origin Kernels without Truncation," *International Economic Review*, Vol. 47, 2006, pp. 837–894.

Phillips, Peter C. B., **Sun, Yixiao**, and Jin, Sainan: "Long Run Variance Estimation and Robust Regression Testing Using Sharp Origin Kernels with No Truncation," *Journal of Statistical Planning and Inference*, Vol. 137, 2007, pp. 985–1023.

Sun, Yixiao: "Spurious Regressions Between Stationary Generalized Long Memory Processes," *Economics Letters*, Vol. 90, 2006, pp. 446–454.

Guggenberger, Patrik and **Sun, Yixiao**: "Bias-Reduced Log-Periodogram and Whittle Estimation of the Long-Memory Parameter without Variance Inflation," *Econometric Theory*, Vol. 22, 2006, pp. 863–912.

Jin, Sainan, Phillips, Peter C. B., and **Sun, Yixiao**: "A New Approach to Robust Inference in Cointegration," *Economics Letters*, Vol. 91, 2006, pp. 300–306.

Carson, Richard and **Sun, Yixiao**: "The Tobit Model with a Non-zero Threshold," *The Econometrics Journal*, Vol. 10, 2007, pp. 488–502.

Sun, Yixiao, Phillips, Peter C. B., and Jin, Sainan: "Optimal Bandwidth Selection in Heteroscedasticity-Autocorrelation Robust Testing," *Econometrica*, Vol. 76(1), 2008, pp. 175–194.

Kim, Min Seong and **Sun, Yixiao**: "Spatial heteroskedasticity and autocorrelation consistent estimation of the covariance matrix,'' *Journal of Econometrics*, Vol. 160(2), 2011, pp. 349–371.

Cao, Bolong and **Sun, Yixiao**: "Asymptotic Distributions of Impulse Response Functions in Short Panel Vector Autoregressions," *Journal of Econometrics,* Vol. 163(2), August 2011, pp. 127–143.

Sun, Yixiao. "Robust Trend Inference with Series Variance Estimator and Testing-optimal Smoothing Parameter," *Journal of Econometrics,* Vol. 164(2), October 2011, pp. 345–366.

Sun, Yixiao, Phillips, Peter C. B., and Jin, Sainan: "Power Maximization and Size Control in Heteroscedasticity and Autocorrelation Robust Tests with Exponentiated Kernels," *Econometric Theory*, Vol. 27(6), December 2011, pp. 1320–1368.

Sun, Yixiao and Kim, Min Seong: "Simple and Powerful GMM Over-identification Tests with Accurate Size," *Journal of Econometrics*, Vol. 166(2), February 2012, pp. 267–281.

Sun, Yixiao: "Heteroscedasticity and Autocorrelation Robust F Test Using Orthonormal Series Variance Estimator," *Econometrics Journal*, Vol. 16, 2013, pp. 1–26.

Kim, Min Seong and **Sun, Yixiao**. "Heteroskedasticity and Spatiotemporal Dependence Robust Inference for Linear Panel Models with Fixed Effects," *Journal of Econometrics*, Vol. 177(1), November 2013, pp. 85–108.

Chen, Xiaohong, Liao, Zhipeng, and **Sun, Yixiao**: "Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models," *Journal of Econometrics*, Vol. 178(3), 2014, pp. 639–658.

Sun, Yixiao: "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in Heteroscedasticity and Autocorrelation Robust Inference," *Journal of Econometrics*, Vol. 178(3), 2014, pp. 659–677.

Sun, Yixiao: "Fixed-smoothing Asymptotics in a Two-step GMM Framework," *Econometrica,* 82(6), 2014, pp. 2327–2370.

Sun, Yixiao: Comment on "HAC Corrections for Strongly Autocorrelated Time Series" by Ulrich K. Müller, *Journal of Business & Economics Statistics.* 32(3), 2014, pp. 330–334.

Sun, Yixiao: "Fixed-smoothing asymptotics in the presence of strong autocorrelation," *Advances in Econometrics: Essays in Honor of Peter C.B. Phillips*, 33, 2014, pp. 23–63.

Sun, Yixiao and Kim, Min Seong: "Asymptotic F Test in GMM Framework with Cross Sectional Dependence," *Review of Economics and Statistics,* 97(1), 2015, pp. 210–223.

Huang, Meng, **Sun, Yixiao** and White, Halbert: "A Flexible Nonparametric Test for Conditional Independence," *Econometric Theory,* 32(6), 2016, pp. 1434–1482.

Kim, Min Seong and **Sun, Yixiao:** "Bootstrap and k-step Bootstrap Bias Corrections for the Fixed Effects Estimator in Nonlinear Panel Data Models," *Econometric Theory,* 32(6), 2016, pp. 1523–1568.

Kaplan, David and **Sun, Yixiao:** "Smoothed Estimating Equations for Instrumental Variables Quantile Regression," *Econometric Theory*, 33(1), 2017, pp. 105–157.

Kim, Min Seong, **Sun, Yixiao,** and Yang, Jingjing: "A Fixed-bandwidth View of the Pre-asymptotic Inference for Kernel Smoothing with Time Series Data," *Journal of Econometrics,* 197(2), 2017, pp. 298–322.

Hwang, Jungbin and **Sun, Yixiao:** "Asymptotic F and t Tests in an Efficient GMM Setting," *Journal of Econometrics,* 198(2), 2017, pp. 277–295.

Hwang, Jungbin and **Sun, Yixiao: "**Simple, Robust and Accurate F and t Tests in Cointegrated Systems," *Econometric Theory*, 34, October 2018, pp. 949–984.

Hwang, Jungbin and **Sun, Yixiao:** "Should We Go One Step Further? An Accurate Comparison of One-step and Two-step Procedures in a Generalized Method of Moments Framework," *Journal of Econometrics*, Volume 207, Issue 2, December 2018, pp. 381–405.

Sun, Yixiao: Comment on "HAR Inference: Recommendations for Practice"
By Lazarus, Lewis, Stock, and Watson. *Journal of Business & Economic Statistics,* 36(4), 2018, pp. 565–568.

Guo, Gangzheng, **Sun, Yixiao,** and Wang, Shaoping: "Testing for Moderate Explosiveness in the Presence of Drift, " *The Econometrics Journal,* Volume 22, Issue 1, January 2019, pp. 73–94.

Ye, Xiaoqing and **Sun, Yixiao:** "Heteroscedasticity and Autocorrelation Robust F and t Tests in Stata," *The Stata Journal,* 18(4), 2018, pp. 951–980.

Liu, Cheng and **Sun, Yixiao:** "Simple and Trustworthy Asymptotic t Tests in Difference-in-Differences Regressions," *Journal of Econometrics*, Volume 210, Issue 2, June 2019, pp. 327–362.

Martínez-Iriarte, Julián, **Sun, Yixiao,** and Wang, Xuexin: "Asymptotic F Tests under Possibly Weak Identification." *Journal of Econometrics*, Volume 218, Issue 1, September 2020, Pages 140-177.

Wang, Xuexin and **Sun, Yixiao:** "An Asymptotic F Test for Uncorrelatedness in the Presence of Time Series Dependence", *Journal of Time Series Analysis*, Volume 41, Issue 4, July 2020 Pages 536-550

Sun, Yixiao and Yang, Jingjing: "Testing-optimal Kernel Choice in HAR Inference." *Journal of Econometrics*, Volume 219, Issue 1, 2020, Pages 123-136

Wang, Xuexin and **Sun, Yixiao** "A Simple Asymptotically F-Distributed Portmanteau Test for Diagnostic Checking of Time Series Models with Uncorrelated Innovations," *Journal of Business & Economic Statistics*, 2022, 40:2, pages 505-521

Sun, Yixiao and Wang, Xuexin: **"**An Asymptotically F-Distributed Chow Test in the Presence of Heteroscedasticity and Autocorrelation." 2022*, Econometric Reviews*, 41:2, 177-206

Sun, Yixiao: "Some Extensions of Asymptotic F and t Theory in Nonstationary Regressions", *Advances in Econometrics*, *2023, Volume 45, Part A*, Essays in Honor of Joon Y. Park: Econometric Theory

Pellatt, Daniel and **Sun, Yixiao: "**Asymptotic F test in Regressions with Observations Collected at High Frequency over Long Span," *Journal of Econometrics,* Volume 235, Issue 2, August 2023, Pages 1281-1309

Ding, Zhuanxin and **Sun, Yixiao: "**The Statistics of Time-Varying Cross-Sectional Information Coefficient", *Journal of Asset Management*, 2023, 24, pages1–15.

Martínez-Iriarte, Julián, Montes-Rojas, Gabriel and **Sun, Yixiao:** "Unconditional effects of general policy interventions", 2024, *Journal of Econometrics,* Volume 238, Issue 2, 105597.

Martínez-Iriarte, Julián and **Sun, Yixiao:** Identification and Estimation of Unconditional Policy Effects of an Endogenous Binary Treatment: an Unconditional MTE Approach, 2024, *Journal of Econometrics,* Volume 244, Issue 1, 105858.

Sun, Yixiao, Peter Phillips and Igor L. Kheifets: Estimation and Inference in a Possibly Multicointegrated System with a Fixed Number of Instruments, *Economics Letters,* 2025 Accepted.

NEW WORKING PAPERS

Sun, Yixiao: "Support Vector Decision Making", 2023.

Pellatt, Daniel and **Sun, Yixiao:** "Binary Forecast and Decision Rules via PAC Bayesian Model Aggregation," 2022. Under revision

Richard T. Carson, Derrick Sun and **Sun, Yixiao:** Random Utility Models with Skewed Random Components: The Smallest versus Largest Extreme Value Distribution, 2024

Jungbin Hwang and **Sun, Yixiao:** Asymptotic F and t Tests in Cointegrating Regressions with Asymptotically Homogeneous Functions, 2025

Sun, Yixiao, Haitian Xie and Yuhang Zhang: Difference-in-Differences Meets Synthetic Control: Doubly Robust Identification and Estimation, 2025

CONFERENCE PRESENTATIONS AND INVITED (KEYNOTE) SPEECHES

"Support Vector Decision Making", The 2021 Korean Economic Review (KER) International Conference.

"Asymptotic F Tests under Possibly Weak Identification." Central China Econometric Conference, Wuhan, March 2019.

"Asymptotic F Tests under Possibly Weak Identification." Conference in Celebration of Peter Phillips' Forty Years at Yale, October 2018.

"Three-in-One Estimator of the Average Treatment Effects." Frontier of Econometric Conference, UConn, June 2018.

"Three-in-One Estimator of the Average Treatment Effects." DUFE Econometric Workshop, June 2018.

"Three-in-One Estimator of the Average Treatment Effects." Shandong Econometrics Meeting, July 2018.

Invited Keynote speaker, Annual Conference on Quantitative Economics, China, October 2017.

"Asymptotic F and t tests in an Efficient GMM Setting." SUFE Econometric Conference, Summer 2016.

"A Fixed-bandwidth View of the Pre-asymptotic Inference for Kernel Smoothing with Time Series Data." Econometric conference at Nankai University, Summer 2016.

"Should We Go One Step Further? An Accurate Comparison of One-step and Two-step Procedures in a Generalized Method of Moments Framework." 2014 Shanghai Jiao Tong University and Singapore Management University Bi-party Conference, and 2014 Shandong Econometric Conference, and Econometric Society World Congress 2015.

“Fixed-smoothing Asymptotics in a Two-step GMM framework.” SUFE Econometrics Conference, Summer 2014.

“Fixed-smoothing Asymptotics in a Two-step GMM framework.” Kansas Econometrics Conference. University of Kansas. April 2014.

“Fixed-smoothing Asymptotics and Asymptotic F and t Tests in the Presence of Strong Autocorrelation.” Advances in Econometrics Conference in Honor of Peter Phillips, Dallas TX, 2013.

“Asymptotic F Test in a GMM Framework with Cross-Sectional Dependence.” Invited Speaker, the Joint Statistical Meetings, Montreal, 2013, Canada.

Discussant of two papers at the Econometric Society Winter Meeting, San Diego, CA, January 2013.

“Asymptotic F Test in a Time Series GMM Framework.” Invited Speaker, Celebration Conference for the 30th Anniversary of Summer Palace Workshop on Econometrics, July 10-11, 2010, Chinese Academy of Social Sciences, Beijing.

“Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in Heteroscedasticity and Autocorrelation Robust Inference.” Presented at the World Congress of the Econometric Society, Shanghai, China, August 17-21, 2010.

“Spatial Heteroskedasticity and Autocorrelation Consistent Estimation of Covariance Matrix.” Invited speaker, May 21-22, 2009, University of Montreal.

“Spatial Heteroskedasticity and Autocorrelation Consistent Estimation of Covariance Matrices.” Invited speaker, Cowles Foundation Summer Conference, June 21-22, 2009, Yale University.

“Optimal Bandwidth Choice for Interval Estimation in GMM regression.” Invited Speaker, Cowles Foundation conference: Looking into the future: A new generation of econometricians, June 11-12, 2007, Yale University.

“Best Quadratic Unbiased Estimators of Realized Volatility.” Invited Speaker, Conference on Volatility and High-Frequency Data, April 21-22, 2007, University of Chicago.

“Best Quadratic Unbiased Estimators of Realized Volatility.” Presented at the Far Eastern Econometric Society Meeting, Beijing, 2006.

“Asymptotic Distributions of Impulse Response Functions in Short Panel Vector Autoregressions.” Presented at the Far Eastern Econometric Society Meeting, Beijing, 2006.

“A Theory of Optimal Heteroscedasticity-Autocorrelation Robust Inference.” Presented at Econometric Society World Congress, London, UK, August 18-24, 2005.

“Consistent HAC Estimation and Robust Regression Testing Using Sharp Origin Kernels with No Truncation.” Presented at Econometric Society Winter Meeting, San Diego, CA, January 3-5, 2004.

Discussant, Econometric Society Winter Meeting, San Diego, CA, January 3-5, 2004.

"Adaptive Local Polynomial Whittle Estimation of Long-range Dependence." Presented at Econometric Society Summer Meeting, Evanston, IL, June 24–29, 2003. Session Chair.

"Local Polynomial Whittle Estimation of Long-range Dependence." Presented at the Econometric Society Summer Meeting, College Park, Maryland, June 21–24, 2001.

Invited junior scholar at the National Science Foundation Symposium on Identification and Inference for Econometric Models, U.C. Berkeley, August 2–7, 2001.

TEACHING INTERESTS:

- Econometrics (all levels)
- Probability and Statistics (all levels)
- Financial Economics (all levels)
- Cross-Sectional and Panel Data Econometrics (Graduate)
- Time Series Econometrics (Graduate)
- Computation (Graduate)

TEACHING EXPERIENCES:

Econ 220C:	Panel Data Econometrics and Microeconometrics (Graduate, UCSD)
Econ 221:	Nonparametric and Semiparametric Econometrics (Graduate, UCSD)
Econ 280:	Computation (Graduate, UCSD)
Econ 227:	Nonparametric and Semiparametric Econometrics (Graduate, UCSD)

Econ120A:	Econometrics (Undergraduate, UCSD)
Econ120B:	Econometrics (Undergraduate, UCSD)
Econ 120C:	Econometrics (Undergraduate, UCSD)
AIP 197:	Academic Internship Program (Undergraduate, UCSD)
Econ 199:	Independent Study (Undergraduate, UCSD)
Econ 162:	Introduction to Probability and Statistics (Undergraduate, Yale)

TEACHING AWARDS:

- Distinguished Teaching in a Graduate Core Course, Department of Economics, UCSD, 2019-2020

- Distinguished Teaching in a Graduate Core Course (Honorable Mention), Department of Economics, UCSD, 2016-2017

- Distinguished Teaching Award in a Graduate Core Course, Department of Economics, UCSD, 2014-2015

- Distinguished Teaching Award in a Graduate Core Course, Department of Economics, UCSD, 2012-2013

- Distinguished Teaching Award in a Graduate Field Course, Department of Economics, UCSD, 2011-2012

- Distinguished Teaching Award for Econ 221 (Advanced Field Course in Econometrics), Department of Economics, UCSD, 2007-2008

- 98% approval rating for Econ120C (Undergraduate Econometrics), congratulatory letter from the Senior Vice Chancellor, UCSD, 2007

PH.D. STUDENT SUPERVISION:

Thesis Committee (In Progress)

- James Chen. Thesis Committee Chair, Ph.D. student in Economics, in progress.
- Connor Goldstick, Thesis Committee Member, Ph.D. student in Economics, in progress.

- Jiyoung Choi, Thesis Committee Member, Ph.D. student in Mathematics, in progress
- Somak Maitra, Thesis Committee Member, Ph.D. student in Mathematics, in progress
- Dehao Dai, Thesis Committee Member, Ph.D. student in Mathematics, in progress

Chair or Cochair of Thesis Committee (Completed)

- Min Seong Kim, Thesis Committee Chair, Ph.D. in Economics (2011)
- David Kaplan, Thesis Committee Chair, Ph.D. in Economics (2013)
- Jungbin Hwang, Thesis Committee Chair, Ph.D. in Economics (2016)
- Qihui Chen, Thesis Committee Co-chair, Ph.D. in Economics (2017)
- Zhenting Sun, Thesis Committee Co-chair, Ph.D. in Economics (2018)
- Julian Martínez-Iriarte, Thesis Committee Chair, Ph.D. in Economics (2021)
- Yuchang Chen, Thesis Committee Co-chair, Ph.D. in Economics (2022)
- Pietro Spini, Thesis Committee Co-chair, Ph.D. in Economics (2022)
- Daniel Pellatt, Thesis Committee Chair, Ph.D. in Economics (2023)
- Haitian Xie, Thesis Committee Co-chair, Ph.D. in Economics (2023)

Member of Thesis Committee (Completed)

- Tatsuyoshi Okimoto, Thesis Committee Member, Ph.D. in Economics (2005)
- Bolong Cao, Thesis Committee Member, Ph.D. in Economics (2006)
- Cory Koedel, Thesis Committee Member, Ph.D. in Economics (2007)
- Grayson Calhoun, Thesis Committee Member, Ph.D. in Economics (2009)
- Meng Huang, Thesis Committee Member, Ph.D. in Economics (2009)
- Xun Lu, Thesis Committee Member, Ph.D. in Economics (2010)

- Suyong Song, Thesis Committee Member, Ph.D. in Economics (2010)
- Benjamin Fissel, Thesis Committee Member, Ph.D. in Economics (2011)
- Dalia Ghanem, Thesis Committee Member, Ph.D. in Economics (2013)
- Jong-Myun Moon, Thesis Committee Member, Ph.D. in Economics (2014)
- Juwon Seo, Thesis Committee Member, Ph.D. in Economics (2015)
- Matthew Goldman, Thesis Committee Member, Ph.D. in Economics (2015)
- Roy Allen, Thesis Committee Member, Ph.D. in Economics (2017)
- Won-ki Seo, Thesis Committee Member, Ph.D. in Economics (2018)
- Davide Viviano, Thesis Committee Member, Ph.D. in Economics (2022)
- Nikolay Kudrin, Thesis Committee Member, Ph.D. in Economics (2023)
- Tjeerd De-vries, Thesis Committee Member, Ph.D. in Economics (2024).
- Jin Xi, Thesis Committee Member, Ph.D. in Economics (2024)
-
- Adeline Lo, Thesis Committee Member, Ph.D. in Political Science (2016)

- Xiaofeng Liu, Thesis Committee Member, Ph.D., Rady School of Management (2023)

- Kristin Jehring, Thesis Committee Member, Ph.D. in Mathematics (2009)
- Liang Wang, Thesis Committee Member, Ph.D. in Mathematics (2015)
- Nan Zou, Thesis Committee Member, Ph.D. in Mathematics (2017)
- Tingyi Zhu, Thesis Committee Member, Ph.D. in Mathematics (2017)
- Andrew Ying, Thesis Committee Member, Ph.D. in Mathematics (2020)
- Xindong Tang, Thesis Committee Member, Ph.D. in Mathematics (2021)
- Zi Yang, Thesis Committee Member, Ph.D. in Mathematics (2021)
- Xiaoou Pan, Thesis Committee Member, Ph.D. in Mathematics (2022)
- Yunyi Zhang, Thesis Committee Member, Ph.D. in Mathematics (2022)
- Linbo Liu, Thesis Committee Member, Ph.D. in Mathematics (2023)
- Zian Wang, Thesis Committee Member, Ph.D. in Mathematics (2023)
- Jiang Wang, Thesis Committee Member, Ph.D. in Mathematics (2024)
- Yanyi Wang, Thesis Committee Member, Ph.D. in Mathematics (2024

SEMINAR PRESENTATIONS:

US universities such as

Boston University,
Brown University,
Cornell University,
Duke/NCSU/ UNC,
Emory University,
Harvard/MIT,
Iowa State University,
LSU,
Michigan State University,
New York University,
Ohio State University
Princeton University,

Penn State University,
Rice University,
Syracuse University,
SUNY Albany,
Texas A&M University,
UC Berkeley,
UC Riverside,
UC Davis,
UC Los Angeles,
UC San Diego (Economics & Mathematics),
University of Chicago (Economics & Graduate School of Business),
University of Iowa,
University of Kansas,
University of Maryland,
University of Michigan,
University of Pennsylvania,
University of Rochester,
University of Texas at Austin,
University of Southern California,
University of Washington, Seattle,
University of Wisconsin, Milwaukee,
University of Wisconsin, Madison,
Vanderbilt University,
Yale University.

I have visited many of these departments multiple times.

International universities such as

Fudan University, China,
Hong Kong University of Science and Technology,
HSE University, Moscow, Russia,
Huazhong University of Science and Technology, China,
National University of Singapore,
Shanghai Jiaotong University, China,
Shanghai University of Finance and Economics, China,
Seoul National University,
Shandong University, China,
Singapore Management University,
University of Montreal,
University of Toronto,
Wuhan University, China.
Xiamen University, China

PROFESSIONAL AFFILIATIONS: The Econometric Society, American Statistics Association, Institute of Mathematical Statistics.

REFEREE FOR STATISTICAL AND MATHEMATICAL JOURNALS:

Annals of Statistics,
Bernoulli,
Computational Statistics,
Computational Statistics and Data Analysis,
Finance and Stochastics,
PLOS ONE,
Journal of Applied Statistics,
Journal of Multivariate Analysis,
Journal of the Japan Statistical Society,
Journal of Time Series Analysis,
Journal of Statistical Planning and Inference,
Metrika,
Stat,
The Scientific World Journal,
The International Journal of Computer Mathematics.

REFEREE FOR ECONOMICS JOURNALS:

Econometrica,
Econometrics,
Economics Bulletin,
Econometric Journal,
Econometric Reviews,
Econometric Theory,
Empirical Economics,
Finance and Stochastics,
Journal of Applied Econometrics,
Journal of Business and Economic Statistics,
Journal of Econometrics,
Journal of Economic Surveys,
Journal of Financial Econometrics,
Journal of Time Series Econometrics,
Oxford Bulletin of Economics and Statistics,
Quantitative Economics,
Quantitative Finance,
Macroeconomic Dynamics,
Review of Economics and Statistics,
Studies in Nonlinear Dynamics and Econometrics,
The Stata Journal.

REVIEWERS FOR

National Science Foundation, USA.
National Research Council, Canada.
Risk Management Institute: National University of Singapore.
Research Grants Council of Hong Kong.

RECENT CONFERENCE ORGANIZATION

Program Committee, 2024 Annual Conference, International Association for Applied Econometrics, Xiamen, China

Program Committee, SETA 2022, the 16th International Symposium on Econometric Theory and Applications. Yonsei University, Korea.

Program Committee, the 2021 China Meeting of the Econometric Society (CMES 2021), Shanghai, China

Program Committee, SETA 2019, the 15th International Symposium on Econometric Theory and Applications. Osaka University, Japan.

Co-chair of the local program committee, China Meeting of the Econometric Society, Wuhan University, June 2017.

Session organizer, EcoSta 2017 (the first International Conference on Econometrics and Statistics), HKUST, June 2017.

Co-organizer, International conference on “Frontiers of Theoretical Econometrics,” University of Konstanz, Germany, 2015.

Program Committee, SETA 2015, the 11th International Symposium on Econometric Theory and Applications, Hitotsubashi University.

Program Committee, SETA 2014, the 10th International Symposium on Econometric Theory and Applications, National Taiwan University.

Program Committee, International Conference on Time Series and Forecasting (ITISE 2014, 2015, 2016, 2017, 2018, 2019, 2020, 2021, 2022, 2023, 2024), Granada, Spain.

RECENT DEPARTMENT AND UNIVERSITY SERVICES

- Representative for Eleanor Roosevelt College, Representative Assembly, UCSD (2024–)
- Member, Academic Senate Committee on International Education (2023–)
- Member, Committee with concentration: Economics with Data Analytics (2023)
- Member, Department Graduate Admissions Committee (2020, 2021)
- Representative for the Department of Economics, Representative Assembly, UCSD (2018–2020)
- Faculty Recruiting Committee, Department of Economics, UCSD (2018–2019)
- Graduate Committee, Department of Economics, UCSD (2016–2017)
- General Campus Research Grant Committee (2015–2017)
- Representative, Representative Assembly, UCSD (2014–2016, 2018–2020)
- Social Sciences Computing Committee (2016–2018)

- Department computing director (2003–2005)
- Chair and Member, Department Econometrics Qualification Exam Committee (various years)
- Department Computing Liaison (2005–2016)
- Member, Department Graduate Admissions Committee (2009–2010)
- Chair, Department graduate admissions committee (2010–2011, 2011–2012, 2012–2013)