XIAOHONG CHEN
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Fields: Econometric Theory, Semi/nonparametric models and methods, Sieve Methods, Nonlinear Time Series, Copula.

Education:

Doctor of Philosophy (Economics), July 1993, University of California, San Diego
Bachelor of Science (Mathematics), July 1986, Wuhan University, P.R. China

Employment History:

07/07-present Professor of Economics, Yale University
09/05-07/07 Professor of Economics, New York University
12/07 Visiting Professor, Toulouse School of Economics
04/07 Visiting Professor, Northwestern University
09/06-05/07 Cowles Foundation Visiting Professor, Yale University
03/06-04/06 Cowles Foundation Visiting Professor, Yale University
07/02-08/05 Associate professor, New York 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 models
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
9/88-6/93 Teaching Assistant, Department of Economics, U.C. San Diego
9/88-9/89 Research Assistant, International Relations/Pacific Studies, U.C. San Diego

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.
06/06-08/08 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

Honors:

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 10th World Congress Meeting of the Econometric Society, August, 2010, Shanghai.

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

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

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

Awards:

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.
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.

Professional Activities:

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^{th} World Congress Meeting of the Econometric Society (2010), (Shanghai).
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 the 9^{th} World Congress Meeting of the Econometric Society (2005), (London).
Program committee member of 2004 North American Winter Meeting of the Econometric Society. (San Diego).

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 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).

Associate Editor, *Econometrica*, July 2009 - present
Associate Editor, *Journal of Econometrics*, April 2009 - present
Associate Editor, *Econometric Theory*, Jan. 2005 – present
Associate Editor, *The Econometrics Journal*, May 2007 - present
Associate Editor, *The Berkeley Journal of Time Series Econometrics*, May 2007 - present
Associate Editor, *Journal of Nonparametric Statistics*, Jan. 2009 – present

Editorial Board, *Review of Economic Studies,* Jan. 2001 – Dec. 2004
Editorial Board, *Annals of Economics and Finance*, 1999 - present

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.*

Publications and Forthcoming Papers:

``Semiparametric Efficiency Bound for Models of Sequential Moment Restrictions containing unknown functions'' (with C. Ai), 2009, Cowles Foundation Discussion Paper No. 1731, accepted by *Journal of Econometrics*.

``A Practical Asymptotic Variance Estimator for Two-Step Semiparametric Estimators'' (with Dan Ackerberg and Jinyong Hahn), March 2009. Forthcoming in *Review of Economics and Statistics*.

``Measurement Error Models'' (with H. Hong and D. Nekipelov), 2010, forthcoming in *Journal of Economic Literature*.

"Nonlinearity and Temporal Dependence'' (with L. P. Hansen and M. Carrasco), *Journal of Econometrics,* 2010, 155, 155-169.

"Nonlinear Principal Components and Long Run Implications" (with L. P. Hansen and J. Scheinkman), *Annals of Statistics,* 2009, 37(6B), 4279-4312.

``Efficient estimation of copula-based semiparametric Markov models'' (with Wei biao Wu, Yanping Yi), *Annals of Statistics,* 2009, 37(6B), 4214-4253.

``On Rate Optimality for Ill-posed Inverse Problems in Econometrics'' (with M. Reiss), 2007, Cowles Foundation Discussion Paper No. 1626, forthcoming in *Econometric Theory*.

``Identification and Estimation of Nonlinear Models Using Two Samples with Nonclassical Measurement Errors'' (with R. Carroll and Y. Hu), 2008, forthcoming in *Journal of Nonparametric Statistics*.

``Estimation and model selection of semiparametric multivariate survival functions under general censorship'' (with Y. Fan, D. Pouzo, Z. Ying), 2006, forthcoming in *Journal of Econometrics*.

``Land of Addicts? An Empirical Investigation of Habit-Based Asset Pricing Models'' (with 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'' (with Demian Pouzo), *Journal of Econometrics*, 2009, vol. 152, pp. 46-60.

``Copula-Based Nonlinear Quantile Autoregression'' (with Roger Koenker, and Zhijie 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 (with 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'' (with Y. Hu and A. Lewbel), *Statistica Sinica,* 2009, vol. 19, 949-968.

``Statistical Inference for Multivariate Residual Copula of Garch Models'' (with L. Peng, N. Chan, J. Chen, Y. Fan, *Statistica Sinica,* 2009, 19, 53-70.

``Semiparametric Efficiency in GMM Models with Auxiliary Data'' (with 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'' (with 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'' (with Y. Hu and A. Lewbel), 2008, *Statistics and Probability Letters*, 78, 1473-1479.

"Semi-Nonparametric IV Estimation of Shape Invariant Engel Curves'' (with R. Blundell and D. Kristensen), 2007, *Econometrica*, vol. 75, 1613-1670.

``Sieve Extremum Estimation'', entry for *The New Palgrave Dictionary of Economics*, 2nd edition: edited by Steven Durlauf and Lawrence Blume, 2007.

"Estimation of Possibly Misspecified Semiparametric Conditional Moment Restriction Models with Different Conditioning Variables", (with C. Ai) 2007, *Journal of Econometrics*, vol. 141, 5-43.

``Nonparametric Likelihood Ratio Model Selection Tests between Parametric Likelihood and Moment Condition Models'' (with H. Hong and M. Shum), 2007, *Journal of Econometrics*, vol. 141, 109-140.

``A Model Selection Test for Bivariate Failure-Time Data'' (with Y. Fan), *Econometric Theory*, 2007, vol. 23, 414-439.

``Large Sample Sieve Estimation of Semi-nonparametric Models'', chapter 76 in *Handbook of Econometrics*, *Vol. 6B*, 2007, eds. James J. Heckman and Edward E. Lleamer, North-Holland.

``Efficient Estimation of Semiparametric Multivariate Copula Models'' (with Y. Fan, 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'' (with Y. Fan), *Journal of Econometrics,* 2006, Vol. 135, 125-154

``Estimation of Copula-based Semiparametric Time Series Models'' (with 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'' (with Y. Fan), *Canadian Journal of Statistics*, 2005, Vol. 33(3), 389-414.

``Measurement Error Models with Auxiliary Data'' (with H. Hong and E. Tamer), *Review of Economic Studies,* 2005, Vol. 72, 343-366.

``Evaluating Density Forecasts via the Copula Approach'' (with Y. Fan), 2004, *Finance Research Letters*, Vol. 1, 74-84.

``Comment on `Iterative and Recursive Estimation in Structural Non-Adaptive Models' by Pastorello, Patilea and Renault,'' 2003, forthcoming in *Journal of Business and Economic Statistics*.

"Estimation of Semiparametric Models when the Criterion Function is not Smooth," (with 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", (with C. Ai), *Econometrica* 2003, vol. 71 November, 1795-1843

"Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space," (with 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" (with M. Carrasco), 2002, *Econometric Theory*, 18, 17-39.

"A New Semiparametric Spatial Model for Panel Time Series" (with T. Conley), 2001, *Journal of Econometrics*, 105, 59-83.

"Semiparametric ARX Neural Network Models with an Application to Forecasting Inflation" (with J. Racine and N. Swanson), 2001, *IEEE Transactions on Neural Networks,* 12, 674-683.

"Model Check by Kernel Methods Under Weak Moment Conditions", (with I. Ahmad and Q. Li), 2001, *Computational Statistics and Data Analysis,* 36, 403.

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

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

"Improved Rates and Asymptotic Normality for Nonparametric Neural Network Estimators" (with Halbert White), March 1999. *IEEE Tran. Information Theory*, Vol. 45, 682-691.

"Consistent Hypothesis Testing in Semiparametric and Nonparametric Models for Econometric Time Series" (with Yanqin Fan), 1999. *Journal of Econometrics,* 91, 373-401.

"Sieve Extremum Estimates for Weakly Dependent Data" (with Xiaotong Shen), March 1998, *Econometrica*, 289-314.

"Nonparametric Adaptive Learning with Feedback" (with Halbert 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" (with Halbert White), April 1998, *Econometric Theory*, 260-284.

"Laws of Large Numbers for Hilbert Space Valued Mixingales with Applications" (with Halbert White), June 1996, *Econometric Theory*, 12, 284-304.

Papers under Revision:

"An Alternative Way of Computing Efficient IV Estimators" 2001, (with O. Linton), revision requested by *Journal of Econometrics*

``Estimation of Nonparametric Conditional Moment Models With Possibly Nonsmooth Moments'' (with D. Pouzo), 2008. Cowles Foundation Discussion Paper No. 1650, conditionally accepted by *Econometrica*.

``On Estimation of Economic Models with Recursive Preferences'' (with J. Favilukis and S. Ludvigson), *submitted*.

Working Papers:

``Inference in Partially Identified Semiparametric Likelihood Models'' (with Elie Tamer and Alex Torgovitsky). December 2007.

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

``Identification in Semiparametric and Nonparametric Conditional Moment Models'' (with V. Chernozhukov, S. Lee and W. Newey). June 2010.
``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:

``Spectral Decomposition of Forms'' (with L. P. Hansen and J. Scheinkman), December 2007. Yale University.

``Identification and Inference of Nonlinear Models Using Two Samples With Arbitrary Measurement Errors'' (with Y. Hu), 2006, Cowles Foundation Discussion Paper No. 1590. New York University.

"Principal Components and the Long Run" (with L. P. Hansen and J. Scheinkman), Oct. 2000, London School of Economics.

``Simple Tests for Models of Dependence between Multiple Financial Time Series: with Applications to U.S. Equity Returns and Exchange Rates'' (with Y. Fan and A. Patton), 2003, New York University.

``Nonlinear Panel Data Models with Lagged Dependent Variables'', (with E. Vytlacil), 2004, New York University.

``Dependence Properties of Multivariate Reversible Diffusions'', May 2002, London School of Economics.

"Non/Semiparametric Identification and Estimation of a Dynamic Discrete-Time Discrete-Choice Models with Unobserved Heterogeneity", (with J. Heckman and E. Vytlacil)), 1998, University of Chicago.

"Subordination and Temporal Dependence" (with M. Carrasco and L. P. Hansen)), 1998, University of Chicago.

"Consistent and Directional Tests via Functional Principal Component Analysis" (with Y. Fan), 1998, University of Chicago.

"Shape-preserving Estimation of Diffusions" (with L. P. Hansen and J. Scheinkman), 1997, University of Chicago.

"Asymptotic Properties of Sieve Penalized Estimates with Dependent Data," 1996, University of Chicago.

"Nonparametric Recursive Moment Estimation with Dependent Data," May 1995, University of Chicago.

Papers Near Completion:

``Estimation and Inference of 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)

Invited Talks:

[] Asian Meeting of the Econometric Society, Seoul, Korea, August 11 to August 13, 2011.
[] Econometrics Society Australasian Meeting 2011, Adelaide, Australia, July 5 to July 8, 2011.
[] Conference in honor of Professor Hal White 60th birthday, May 2011, UCSD
[] 10th World Congress Meeting of the Econometric Society (2010), (Shanghai).
[] International Conference on Statistics and Society, July 8 – 21, 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 60th 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 60th 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 55th 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.
[] 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.
[] 1996, 1998 North American Summer Econometric Society Meetings.
[] International Conference on Dependence in Probability, Statistics and Number Theory: in honor of Walter Philipp 60th Birthday, Illinois at Champaign, May 1997.
[] 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 Participation:

[] Cowles 75th 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 2-4th, Shanghai/China
[] Econometric Society 9th 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 NBER/NSF Time Series Conference, Chicago, Sept. 19 – 20 *(invited discussant*)
[] 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 8th 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 7th 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: UC Berkeley, Purdue/Stat, UPenn, Michigan.

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 (assistant professor in Toronto, financial econometrics).
(8) Guillermo Moloche (was a postdoc in MIT, financial econometrics).
(9) Ed Vytlacil (first job at Stanford, microeconometrics), I was on his thesis committee, and we were co-authors before I left Chicago.

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 (currently an assistant professor at Columbia University, econometrics).

July 2002 – present 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 (currently an assistant professor at UNC, finance, macro, financial econometrics).
(2) Syngjoo Choi (currently an assistant professor at UCL/UK, game theory, experiments).
(3) Demian Pouzo (currently an assistant professor at UC Berkeley). Co-supervisor.
(4) Yanping Yi (currently 6th year at NYU), Supervisor.
(5) Jau-er Chen (currently 6th year at NYU).

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 (currently an assistant professor at UPenn).
(2) Xiaoxia Shi (currently an assistant professor at Wisc.).
(3) Kirill Evdokimov (currently an assistant professor at Princeton).
(4) Zhipeng Liao (currently 5th year), Co-supervisor.
(5) Alex Torgovitsky (currently 5th year), Co-supervisor.
(6) James Wolter (currently 5th year), Co-supervisor.
(7) Irene Botosaru (currently 6th year).
(8) Jihyung Lee (currently 4rd year), Co-supervisor.

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

(1) Aprajit Mahajan (was a student at Princeton, currently an assistant professor at Stanford, microeconometrics).
(2) Stefania D'Amico (was a student at Columbia, now at Board of Governor, macroeconometrics).