CURRICULUM VITA

YONGMIAO HONG

Current Position

Ernest S. Liu Professor of Economics and International Studies, Department of Economics and Department of Statistical Science, Cornell University, 424 Uris Hall, Ithaca, NY 14850, U.S.A.; Tel: (607) 255-5130 (O); Fax: (607) 255-2818; Email: yh20@cornell.edu and yhong.cornell@gmail.com.

Qualifications

Fields

- Econometrics,
- Statistics,
- Time Series Econometrics,
- Financial Econometrics,
- Chinese Economy.

Teaching Interests

- Advanced and Introductory Econometrics,
- Business Statistics, Chinese Economy,
- Financial Econometrics,
- Mathematical Economics,
- Nonlinear Time Series,
- Nonparametric Analysis,
- Time Series Econometrics.

Courses Taught

- Advanced Topics on Nonparametric Analysis (Graduate),
- Advanced Topics on Time Series and Spectral Analysis (Graduate),
- Chinese Economy (undergraduate),
- Econometrics (undergraduate and graduate),
- Financial Econometrics (graduate),
- Mathematical Economics (undergraduate and graduate),
- Probability and Statistics (undergraduate and graduate),
- Time Series Econometrics (graduate).

Ph.D. Thesis Topics

Specification Testing in Econometrics

Ph.D. Committee Supervisors

Halbert White and Sir Clive Granger (2003 Nobel Laureate)

Education

- Doctor of Philosophy in Economics, June 1993, University of California, San Diego
- Master of Arts in Economics, July 1988, Xiamen University
- Certificate of Achievement, July 1987, Economics Training Center, Renmin University of China
- Bachelor of Science in Physics, July 1985, Xiamen University

Teaching and Research Experience

- November 2010-Present The Ernest S. Liu Professor of Economics and International Studies, Department of Economics, Cornell University
- July 2001-Present Professor of Economics, Department of Economics and Department of Statistical Science, Cornell University
- May 2003-Present Member in the Field of Applied Mathematics, Center of Applied Mathematics, Cornell University.
- July 1998-June 2001 Associate Professor, Department of Economics and Department of Statistical Science, Cornell University.
- July 1993-June 1998 Assistant Professor, Department of Economics, Cornell University
- July 1997-June 1998 Assistant Professor, Department of Statistical Science, Cornell University
- January 1999-January 2000 Visiting Associate Professor, Department of Economics, Hong Kong University of Science and Technology

Awards and Grants

- June 2018 The Paper Entitled as “Do China’s High-speed-rail Projects Promote Local Economy? --New Evidence From a Panel Data Approach,” coauthored with X. Ke, H. Chen and C. Hsiao, won the Elsevier Awards for the Best Papers published in China Economic Review in 2017.
- November 2015 Fellow, The World Academy of Science for Advance of Sciences in Developing Countries.
- March 2006 Tjalling C. Koopmans Econometric Theory Prize 2006 for the paper entitled as “Diagnostic Checking for the Adequacy of Nonlinear Time Series Models,” coauthored with T.H. Lee, Econometric Theory (2003), Volume 19, 1065-1121.
- January 2006-December 2009 Outstanding Oversea Youth Chinese Award, National Science Foundation of China.
- March 2004-February 2005 Grant from International Food Policy Research Institute, Washington DC, on threshold modeling for economic development, with

Xiaobo Zhang.

- May 2003 Cornell Hatfield Fund for Innovating Undergraduate Teaching
- July 2001-June 2004 National Science Foundation Grant SES-0111769
- July 1998-Present Annual Research Grant, Department of Economics, Cornell University
- May 2000 L.T. Lam travel grant, East Asia Program, Cornell University.
- January 1999-January 2000 University Research Grant, Hong Kong University of Science and Technology.
- December 1997 L.T. Lam travel grant, East Asia Program, Cornell University
- December 1996 L.T. Lam travel grant, East Asia Program, Cornell University
- December 1994.January 1995 Travel and research grants, U.S.-China Committee on Economics Education and Research Exchanges
- 1989-1993 Academic Excellence Awards, Department of Economics, University of California, San Diego

Publications

1. "A model-free approach to testing instability of a time series regression model," with Z. Fu, Forthcoming in *Journal of Econometrics*.
2. "Threshold Autoregressive Models for Interval-valued Time Series Data," with Y. Sun, A. Han, and S. Wang, *Journal of Econometrics* 206 (2018), 414-446.
3. "Characteristic function-based testing for conditional independence via a nonparametric regression approach," with X. Wang, *Econometric Theory* 34 (2018), 815-849. doi:10.1017/S026646661700010X.
4. "Testing strict stationarity with applications to macroeconomic time series," with X. Wang and S. Wang, *International Economic Review* 58 (2017), 1227-1277.
5. "A general approach to testing volatility models in time series,'' with Y.J. Lee, *Journal of Management Science and Engineering* 2 (2017), 1-33.
6. "An efficient integrated nonparametric entropy estimator of serial dependence," with X. Wang, W. Zhang and S. Wang, *Econometric Reviews* 36 (2017), 728–780. http://dx.doi.org/10.1080/07474938.2017.1307564.
7. "Do China's high-speed-rail projects promote local economy? --new evidence from a panel data approach," with X. Ke, H. Chen and C. Hsiao, *China Economic Review* 44 (2017), 203-226. This paper won the Elsevier Awards for the Best Papers published in *China Economic Review* in 2017.
8. "Do investors' distorted beliefs in economic fundamentals affect equity prices? a comparative study of China and the United States," with L. Cui, *Economic Research* 8 (2017), 84-109 [In Chinese].
9. "A vector autoregressive moving average model for interval-valued time series data," with A. Han, S. Wang and X. Yun, *Advances in Econometrics* 36 (2016), edited by R.

Hill, G. Gonzalez-Rivera and T. Lee, pp.417-460.

10. “Analysis of crisis impact on crude oil prices: a new approach with interval time series modeling,” with W. Yang, A. Han and S. Wang, *Quantitative Finance* 16 (2016), 1917-1928.
11. “Detecting for smooth structural changes in GARCH models,” with Bin Chen, *Econometric Theory* 32 (2016), 740-791.
12. “Impact of the new health care reform on hospital expenditures in China: a case study from a pilot city,” with J. Yang and S. Ma, *China Economic Review* 39 (2016), 1-14.
13. “Time-varying Granger causality tests for applications in global crude oil markets,” with F. Lu, S. Wang, K. Lai and J. Liu, *Energy Economics*. 42 (2014), 289-298.
14. “A unified approach to validating univariate and multivariate conditional distribution models in time series,” with B. Chen, *Journal of Econometrics* 178 (2014), 22-44.
15. “National industrial policies, equity returns and investors’ behaviors,” with Q. Han, *Economic Research* 20 (2014), 288-298 [in Chinese].
16. “A loss function approach to model specification testing and its relative efficiency,” with Y. Lee, *Annals of Statistics* 41 (2013), 1166-1203.
17. “How smooth is price discovery? Evidence from cross-listed stock trading,” with H. Chen and P.M. Choi, *Journal of International Money and Finance* 32 (2013), 668-699.
18. “Volatility of the Chinese futures market based on an ACD model,” with X. Liu, S. Cheng and S. Wang, *Systems Engineering Theory and Practice* 2 (2012), 268-273 [in Chinese].
19. “A test for time-varying information spillover and its application to financial markets,” with F. Lu, *Management Science Journal* 4 (2012), 31-57 [in Chinese].
20. “Productivity spillovers among linked sectors,” with L. Peng, China Economic Review 25 (2013), 44-61.
21. “Testing for smooth structural changes in time series models via nonparametric regression,” with B. Chen, *Econometrica* 80 (2012), 1157-1183.
22. “Testing for the Markov property in time series,” with B. Chen, *Econometric Theory* 28 (2012), 130-178.
23. “Are corporate bond market returns predictable?”, with H. Lin and C. Wu, *Journal of Banking and Finance* 36 (2012), 2216-2232.
24. “Testing the structure of conditional correlations in multivariate GARCH models: a generalized cross-spectrum approach,” with N. McCloud, *International Economic Review* 52 (2011), 991-1037.
25. "Generalized spectral testing for multivariate continuous-time models,” with B. Chen, *Journal of Econometrics* 164 (2011), 268-293.
26. "Detecting misspecifications in autoregressive conditional duration models and non-negative time-series processes,” with Y.-J. Lee, *Journal of Time Series Analysis* 32 (2011), 1–32.

27. “Information spillover among China’s A-shares market, U.S. stock market, and HK stock market,” with H. Li and S. Wang, *Economic Research* 8 (2011), 15-37 [in Chinese].
28. “Characteristic function-based testing for multifactor continuous-time Markov models via nonparametric regression,” with B. Chen, *Econometric Theory* 26 (2010), 1115-1179.
29. “On characteristics of volatility clustering of price duration in the Chinese futures market,” with X. Liu, G. Cheng, S. Cheng and S. Wang, *Management Science Journal* 5 (2010), 72-81 [in Chinese].
30. “Modeling the dynamics of Chinese spot interest rates,” with H. Lin and S. Wang, *Journal of Banking and Finance* 34 (2010), 1047-1061.
31. "Granger causality in risk and detection of extreme risk spillover between financial markets,” with Y. Liu and S. Wang, *Journal of Econometrics* 150 (2009), 271–287.
32. “Impact of the subprime crisis on the Chinese banking sector: an interval event analysis,” with A. Han and S. Wang, *Management Review* 2 (2009), 53-61 [in Chinese].
33. “Central limit theorems for generalized U-statistics with applications in nonparametric specification,” with J. Gao, *Journal of Nonparametric Statistics* 20 (2008), 61-76.
34. “Interval time series analysis with an application to the Sterling-Dollar exchange rate,” with A. Han, K. K. Lai, S. Wang, *Journal of Systems Science and Complexity* 21 (2008), 558-573.
35. Study on the Information spillover in the global oil transactions based on the CCF test and co-integration theory,” with F. Lu and S. Wang, *Systems Science and Mathematics* 11 (2008), 1363-1382 [in Chinese].
36. “An empirical study on information spillover effects between the Chinese copper futures market and spot market,” with X. Liu, S. Cheng, S. Wang and Y. Li, *Physica* A 387 (2008), 899-914.
37. “Analysis of intraday effects in the Chinese futures market,” with X. Liu, G. Cheng, S. Cheng, S. Wang, *Systems Engineering Theory and Practice* 8 (2008), 63-80 [in Chinese].
38. “Comparison of VaR Measures in the Chinese copper futures market based on parametric, semi-parametric and nonparametric approaches,” with X. Liu, S. Cheng and S. Wang, *Management Review* 6 (2008), 3-8 [in Chinese].
39. “Information spillover effects between future and spot markets,” with X. Liu, S. Cheng and S. Wang, *Management Science* 3 (2008), 125-139 [in Chinese].
40. “Serial correlation and serial dependence,” *The New Palgrave Dictionary in Economics*, 2008, 2nd Edition, ed. Steven Durlauf.
41. “The status and roles of econometrics,” *Economic Research Journal* 5 (2007), 277-301 [in Chinese].
42. “Model-free evaluation of directional predictability in foreign exchange markets,” with J. Chung, *Journal of Applied Econometrics* 22 (2007), 855-889.

43. “Asymmetries in stock returns: statistical tests and economic evaluation,” with J. Tu and G. Zhuo, *Review of Financial Studies* 20 (2007), 1547-1581.
44. “Can the random walk model be beaten in out-of-sample density forecasts: evidence from intraday foreign exchange rates,” with H. Li and F. Zhao, *Journal of Econometrics* 141 (2007), 736-776.
45. “An improved generalized spectral test for time series models with conditional heteroskedasticity of unknown form,” with Y. Lee, *Econometric Theory* 23, 106-154.
46. “Validating forecasts of the joint probability density of bond yields: can affine term structure models beat random walk?” with A. Egorov and H. Li, *Journal of Econometrics* 135 (2006), 255-284.
47. “Dynamics of China’s spot interest rates: empirical evidence,” with H. Lin, *China Economic Quarterly* 5 (2006), 511-532 [in Chinese].
48. “Asymptotic theory for nonparametric entropy-based measure of serial dependence,” with H. White, *Econometrica* 73 (2005), 837-901.
49. “Generalized spectral testing for conditional mean models in time series with conditional heteroskedasticity of unknown form,” with Y. Lee, *Review of Economic Studies* 72 (2005), 499-541.
50. “Nonparametric specification testing for continuous-time models with applications to spot interest rates,” with H. Li, *Review of Financial Studies* 18 (2005), 37-84.
51. “Wavelet-Based testing for serial correlation of unknown form in panel models,” with C. Kao, *Econometrica* 72 (2004), 1519-1563.
52. “Out-of-sample performance of discrete-time short-term interest models,” with H. Li and F. Zhao, *Journal of Business and Economic Statistics* 22 (2004), 457-473.
53. “Extreme risk spillover between Chinese stock market and international equity markets,” with S. Cheng, Y. Liu and S. Wang, *China Economic Quarterly* (2004),703-726 [in Chinese].
54. “Has the Chinese stock market become efficient? evidence from a new approach,” with Max Chen, *China Economic Quarterly*, 3 (2003), 97-124 [in Chinese].
55. “Inference on predictability of exchange rates via generalized spectrum and nonlinear time series models,” with T. H. Lee, *Review of Economics and Statistics*, 85 (2003), 1048-1062.
56. “Diagnostic checking for the adequacy of nonlinear time series models,” with T.H. Lee, *Econometric Theory* 19 (2003), 1065-1121.
57. “Nonparametric methods if continuous-time finance: a selective review,” with Z. Cai, in M. Akritas and D. Politis (eds.), *Recent Advances and Trends in Nonparametric Statistics*, pp.283-302, Elsevier: New York, 2003
58. “Some recent developments in financial econometrics,” *China Economic Quarterly* 2 (2002), 249.268 [in Chinese].
59. “Testing for independence between two stationary time series via the empirical characteristic function,” *Annals of Economics and Finance* 2 (2001), 123-164

60. “One-sided testing for ARCH effects using wavelets,” with J. Lee, *Econometric Theory* 17 (2001), 1051-1081.

61. “A test for volatility spillover with application to exchange rates,” *Journal of Econometrics* 103 (2001), 183-224.

62. “Testing serial correlation of unknown form via wavelet methods,” with J. Lee, *Econometric Theory* 17 (2001), 386-423.

63. "Modeling the impact of overnight surprises on intra-daily stock returns,” with G. Gallo and T.-H. Lee, *Proceedings for Business and Economic Statistics* (2001), American Statistical Association.

64. “Generalized spectral tests for serial dependence,” *Journal of the Royal Statistical Society, Series B (Statistical Methodology)* 62 (2000), 557.574.

65. “Hypothesis testing in time series via the empirical characteristic function: a generalized spectral density approach,” *Journal of the American Statistical Association* 94 (1999), 1201-1220.

66. “M-testing using finite and infinite dimensional parameter estimators,” with H. White, in Cointegration, Causality, and Forecasting: A Festschrift in Honour of Clive W. J. Granger, (eds.) R. F. Engle and H. White, London: Oxford University Press, 1999, pp. 326-365.

67. “A new ARCH test and its finite sample performance,” with R. Shehadeh, *Journal of Business and Economic Statistics* 17 (1999), 91-108.

68. “Testing for pairwise serial independence via the empirical distribution function,” *Journal of the Royal Statistical Society Series B (Statistical Methodology)* 60 (1998), 429-453.

69. “One-sided testing for autoregressive conditional heteroskedasticity in time series models,” *Journal of Time Series Analysis* 18 (1997), 253-277.

70. “Testing for independence between two covariance stationary time series,” *Biometrika* 83 (1996), 615-625.

71. “Consistent testing for serial correlation of unknown form,” *Econometrica* 64 (1996), 837-864.

72. “Consistent specification testing via nonparametric series regressions,” with H. White, *Econometrica* 63 (1995), 1133-1159.

73. “China’s evolving managerial labor market,” with T. Groves, J. McMillan and B. Naughton, *Journal of Political Economy* 103 (1995), 873-892.

74. “Productivity growth in Chinese state-run industry,” with T. Groves, J. McMillan and B. Naughton, in Studies on China’s State-owned Enterprise System Reforms, (eds.) F. Dong, Z. Tang and H. Du. People’s Press: Beijing, 1995.

75. “Autonomy and incentives in Chinese state enterprises,” with T. Groves, J. McMillan and B. Naughton, *Quarterly Journal of Economics CIX* (1994), 183-203.

Works in Progress

1. “The choice of optimal lengths of rolling windows in time series forecasts,” with Y. Sun and S. Wang.
2. “How to Distinguish an Abrupt Structural Break from a Smooth Structural Change?” with Y. Sun and S. Wang.
3. “Solving asset pricing models using instrumental variable nonparametric 2SLS series regression,” with L. Cui.
4. “A Nonparametric GMM Series Approach to Solving Asset Pricing Models with Recursive Preferences,” with L. Cui.
5. “A unified approach to testing nonlinear time series volatility models,” Lingnan University, Hong Kong with Y. Lee.
6. “Lingnan University, Hong Kong, Autoregressive conditional models for interval-valued time series data,” with A. Han and S. Wang.
7. “Consistent testing for serial correlation of unknown form under general conditional heteroskedasticity,” with Y. Lee.
8. “Testing dynamic asset pricing models via the stochastic discount factor: a generalized spectral approach,” with Y. Lee and G. Zhou.

Books and Manuscripts

1. Probability and Statistics for Economists, World Scientific Publishing Company, 2017, Singapore.
2. Probability and Statistics for Economists, China Statistics Publisher, 2017, Beijing [in Chinese].
3. Information Spillover Effect and Autoregressive Conditional Duration Models, with X. Liu, Y. Liu, and S. Wang, Routledge Publisher, 2015.
4. Advanced Econometrics, China Higher Education Publisher, 2011, Beijing [in Chinese].
5. Microstructures of the Chinese Futures Market, with X. Liu and S. Wang, China Science Publisher, 2010, Beijing [in Chinese].
6. Advanced Econometrics: A Unified Approach, in preparation.
7. Modern Time Series Analysis: Theory and Applications, in preparation.

Professional Experience and Service

- September 2017 Member of External Review Committee for Academy of Mathematics and Systems Science, Chinese Academy of Sciences
- March 2016-Present Senior Editor, Journal of Management Science and Engineering, in the Area of Social and Economic Modelling
- August 2013 Member of Visiting Committee to Department of Economics, Chinese University of Hong Kong

- July 2012-Present Member and Vice Chairman, Advisory Committee for Economics Education, Chinese Ministry of Education
- July 2012-July 2013 Member of the Panel Review Committee for Grants in Econometrics and Financial Engineering, Division of Management Science, National Science Foundation of China
- May 2007-May 2014 Member of the Panel Review Committee for Tier 2 Grants in Business, Humanities and Social Sciences, Ministry of Education, Singapore
- August 2006 Member of Visiting Committee to Department of Economics, National University of Singapore
- September 2009-August 2010 President, Chinese Economists Society in North America
- June2008-August 2009 President-Elect, Chinese Economists Society in North America
- January 2006-December 2006 Vice President, Chinese Economists Society in North America
- December 2012-Present Member of Editorial Broad, Economic Research Journal, Chinese Academy of Social Sciences
- May 2007-December 2012 Associate Editor, Econometric Journal
- January 2007-December 2012 Associate Editor, Econometric Reviews
- January 2005-December 2011 Associate Editor, Econometric Theory
- January 2004-April 2010 Associate Editor, Journal of Econometrics
- January 2002-December 2006 Associate Editor, Journal of Business and Economic Statistics
- July 2003-June 2012 Co-editor, China Journal of Economics, Tsinghua University
- January 2000-Present Co-editor, Journal of Economics and Finance, Peking University
- May 2001-Present Member, Academic Advisory Broad, China Economic Quarterly, Peking University
- August 2018-June 2019 Program Committee Chair, 2019 Asian Meeting of Econometric Society (June 2019, Xiamen)
- August 2013-June 2014 Program Committee Chair, 2014 Econometric Society China Meeting (July 2014, Xiamen)
- January 2017-August 2017 Program Committee Member, Asian Econometric Society Meeting (August 2017, Hong Kong)
- January 2016-August 2016 Program Committee Member, Asian Econometric Society Meeting (August 2016, Kyoto)
- January 2014-June 2014 Program Committee Member, Far Eastern Econometric

Society Meeting (June 2014, Taipei)

- January 2014-June 2014 Program Committee Member, Symposium on Econometric Theory and Applications (SETA) (May 2014, Taipei)
- January 2013-June 2013 Program Committee Member, Symposium on Econometric Theory and Applications (SETA) (June 2013, Seoul)
- January 2013-June 2013 Program Committee Member, Far Eastern Econometric Society Meeting (June 2013, Singapore)
- September 2007-July 2008 Program Committee Member, Far Eastern Econometric Society Meeting (July 2008, Singapore)
- July 2006-July 2007 Program Committee Member, Far Eastern Econometric Society Meeting (July 2007, Taipei)
- July 2004-July 2006 Program Co-Chair, Far Eastern Econometric Society Meeting (July 2006, Beijing)
- May 2005-April 2006 Program Co-Chair, Symposium on Econometric Theory and Application (SETA) (April 2006, Xiamen)
- May 2004-May 2005 Program Co-Chair, First Symposium on Econometric Theory and Application (SETA) (May 2005, Taipei)

Invited Conference Talks

- August 2018 Keynote Speaker, ShuangQing Forum: Advances in Econometric Theory and Applications in the Era of Big Data, National Science Foundation of China, Xiamen
- June 2018 Keynote Speaker, 2018 EcoStat Conference, Hong Kong
- June 2018 Invited Speaker, China Meeting of Econometric Society, Shanghai
- June 2018 Keynote Speaker, Symposium on Econometric Theory and Applications in Honor of Professor Cheng Hsiao, Academia Sinica, Taipei.
- June 2017 Invited Speaker, New methods for Empirical Analysis of Financial Markets, Universidad De Cantabria, Comillas
- December 2015 Keynote Speaker, Workshop in Economics and Econometrics, Monash University, Melbourne
- October 2015 Invited Speaker, Econometrics Conference in Honor of Jerry Hausman, Boston
- September 2015 Keynote Speaker, ShuangQing Forum, Division of Management Science of National Science Foundation of China, Shanghai
- July 2015 Invited Speaker, Summer School of Econometrics, Shanghai Academy of Social Sciences, Shanghai
- March 2015 Invited Speaker, Conference in Honor of Professor Aman Ullah, Department of Economics, University of California, Riverside
- December 2014 Keynote Speaker, Forum on Development of Econometrics and

Financial Engineering, Division of Management Science, National Science Foundation of China, Chengdu

- July 2014 Invited Speaker, National Summer School of Econometrics, School of Mathematics and Quantitative Economics, Northeast University of Finance and Economics, Dalian
- May 2014 Invited Speaker, International Forum on Statistics, School of Statistics, Renmin University of China, Beijing
- April 2014 Invited Speaker, Kansas Advanced Econometrics Workshop, Department of Economics, University of Kansas, Lawrence
- July 2011 Invited Speaker, Australian Econometric Society Meeting, University of Adelaide, Adelaide
- June 2011 Invited Speaker, Symposium in Financial Econometrics, Singapore Management University, Singapore
- May 2011 Invited Speaker, Conference in Causality, Forecasts and Specification Analysis in Honor of Halbert White, University of California, San Diego
- November 2010 Keynote Speaker, China Economic Association Annual Conference, Zhengzhou
- December 2009 Keynote Speaker, China Economic Association Annual Conference, Hangzhou
- April 2009 Distinguished Visitor, Department of Economics, University of California, Riverside
- March 2009 Keynote Speaker, China Quantitative Economics Association Annual Conference, Shenzhen
- October 2008 Distinguished Visitor, School of Economics, SKKU, Seoul
- July 2007 Invited Speaker, Far Eastern Econometric Society Meeting, Academia Sinica, Taipei
- December 2006 Invited Speaker, International Workshop on Forecasting and Financial Risk Management, Chinese Academy of Science, Beijing
- July 2006 Invited Lecturer, Summer School of Econometrics and Financial Econometrics, Chinese Ministry of Education and Xiamen University, Xiamen
- May 2006 Invited Speaker, International Conference of FinEcon, Lodz
- December 2005 Invited Speaker, International Symposium on Financial Engineering and Risk Management, Chinese Academy of Science, Beijing
- July 2005 Invited Speaker, International Symposium on Financial Engineering and Risk Management, Shanghai
- May 2004 Invited Speaker, Conference on Credit Risk and Scoring, Office of Currency Controller, Department of Treasury, Washington, D.C.
- July 2004 Invited Speaker, Far Eastern Econometric Society Meeting, Seoul

- May 2004 Invited Speaker, Symposium on High-Frequency Econometrics and Forecasting, Institute of Mathematical Science, National University of Singapore, and School of Economics and Social Science, Singapore Management University, Singapore
- May 2003 Invited Speaker, Financial Econometrics Conference, University of Montreal
- December 2003 Invited Speaker, International Symposium on Financial Risk Management, Chinese Academy of Sciences, Beijing
- March 2003 Invited Speaker, Financial Econometrics Conference, University of Waterloo
- August 2002 Invited Speaker, European Computational Finance Conference, Berlin
- August 2001 Invited Speaker, Second International Conference on Complexity and EconoPhysics, Guilin
- December 2001 Invited Speaker, Department of Economics, Hong Kong Baptist University, Hong Kong
- August 2001 Invited Speaker, Economic Research Lecture Series, Institute of Economics, Academia Sinica, Taipei
- September 2000 Invited Speaker, Workshop on EconoPhysics and International Conference on Financial Complexity, Hefei

Invited Seminars

January 1994-Present Invited seminars at the following universities and research institutes:

American University;

Australian National University;

Beihang University;

Boston College;

Boston University;

Central University of Finance and Economics;

Chinese Academy of Science;

Colgate University;

Duke University;

Fudan University;

Hong Kong's University of Science and Technology;

Hong Kong Baptist University;

Humboldt University;

Indiana University;
Institute of Economics, Academia Sinica;
Korea University;
Lingnan University;
London School of Economics;
MIT/Harvard;
National University of Singapore;
New York University;
Northeast University of Finance and Economics;
OCC, Department of Treasury;
Ohio State University;
Penn State University;
Peking University;
Princeton University;
Queen’s University;
Renmin University of China;
Rice University;
Rutgers University;
Seoul National University;
Shandong University;
Shanghai University;
Shanghai JiaoTong University;
Shan’xi Normal University;
Singapore Management University;
SUNY at Albany;
SUNY at Buffalo;
SUNY at Binghamton;
Southern Methodist University;
Syracuse University;
Texas A& M University;
Tsinghua University;
University of British Columbia;
University of California at Riverside;

University of Connecticut;

University of Illinois at Champaign-Urbana;

University of International Business and Trade;

University of Guelph;

University of Lodz;

University of Maryland;

University of Missouri at Columbia;

University of Montreal;

University of North Carolina at Charlotte;

University of Pennsylvania;

University of Rochester;

University of Southern California;

University of Southampton;

University of Texas at Austin;

University of Virginia;

University of Windsor;

Vanderbilt University;

Washington University at St. Louis;

Xiamen University;

Yale University;

York University;

Zhejiang University;

Zhong-Zheng University.

Contributed Conference Presentations

January 1994-Present Papers accepted and presented at the following conferences:

- 2016 Penn State-Cornell Microeconometrics and Industrial Organization Conference, State College (2016);
- 2015 New York Econometrics Camp (2015);
- 2014 Penn State-Cornell Microeconometrics and Industrial Organization Conference, State College (2014);
- 2013 York Econometric Camp (2013);
- 2007 Winter Meeting of North American Econometric Society, Chicago (2007);
- 2006 International Symposium on Contemporary Labor Economics, with Focus on the

Chinese Labor Market (2006);

- 2006 Far Eastern Econometric Society Meeting, Beijing (2006);
- 2006 International Symposium on Financial Engineering and Risk Management, Xiamen (2006);
- 2006 International Symposium on Econometric Theory and Application: Recent Development in Time Series Econometrics with Applications to Macroeconomics and Finance, Xiamen (2006);
- 2006 New York Econometrics Camp, Saratoga Springs, New York (2006);
- 2006 Winter Meeting of North American Econometric Society, Boston (2006);
- 2005 Second Conference on Entropy and Information Theory, American University, Washington D.C. (2005);
- 2004 Conference on Predictive Models and Forecasts in Honor of Clive W.J. Granger, 2003 Nobel Prize Co-Winner in Economics, San Diego (2004);
- 2004 Winter Meeting of North American Econometric Society, San Diego, (2004);
- 2003 Summer Meeting of North American Econometric Society, Chicago (2003);
- 2003 Winter Meeting of North American Econometric Society, Washington D.C. (2003);
- 2002 European Computational Finance Conference, Berlin (2002);
- 2002 European Financial Association Meeting, Berlin (2002);
- 2002 American Statistical Association Annual Meeting, New York (2002);
- 2002 International Conference on Nonparametric Statistics, Crete (2002);
- 2002 First China Finance International Conference, Beijing (2002);
- 2002 Winter Meeting of North American Econometric Society, Atlanta (2002);
- 2002 North American Econometric Society Summer Meeting, Los Angeles (2002);
- 2001 Twentieth European Econometric Conference (2001);
- 2001 Summer Meeting of European Econometric Society Meeting, Lausanne (2001);
- 2001 Fifth International Chinese Statistical Association, Hong Kong (2001);
- 2001 Far Eastern Econometric Society Meeting, Kobe (2001);
- 2001 Winter Meeting of North American Econometric Society, New Orleans (2001);
- 2000 Eighth World Congress of Econometric Society, Seattle (2000);
- 1999 International Statistical Conference in Honor of C.R. Rao, San Antonio (1999);
- 1999 Conference on New Development of Time Series, Yale University, New Haven (1999);
- 1999 NBER Time Series Conference, Taipei (1999);
- 1999 Far Eastern Econometric Society Meeting, Singapore (1999);

- 1999 Summer Meeting of North American Econometric Society, Madison (1999);
- 1998 California Econometrics Camp V, Los Angeles (1998);
- 1997 Fifth International Symposia on Northeast Asia Economic Cooperation, Seoul (1997);
- 1997 Summer Meeting of European Econometric Society Meeting, Toulouse (1997);
- 1997 Far Eastern Econometric Society Meeting, Hong Kong (1997);
- 1996 Summer Meeting of North American Econometric Society, Iowa (1996);
- 1995 Seventh World Congress of Econometric Society, Tokyo (1995);
- 1995 Third International Chinese Statistical Association, Beijing (1995).

Refereeing Experience

January 1993-Present Referee for the following journals:

American Economic Reviews;

Annals of Institute of Statistical Mathematics;

Annals of Statistics;

Applied Statistics;

Biometrika;

China Economic Quarterly;

China Economic Reviews;

Econometric Reviews;

Econometric Theory;

Econometrica;

Econometrics Journal;

Economics of Transition;

International Economic Review;

Institute of Mathematical Statistics;

Journal of Applied Econometrics;

Journal of Business and Economic Statistics;

Journal of Canadian Statistics;

Journal of Econometrics;

Journal of Finance;

Journal of Futures Market;

Journal of International Money and Finance;

Journal of Law and Economics;

Journal of Multivariate Analysis;
Journal of Nonparametric Statistics;
Journal of Political Economy;
Journal of Quantitative Economics;
Journal of the Royal Statistical Society Series B;
Journal of Statistical Computation and Simulation;
Journal of Statistical Planning and Inference;
National Science Foundation, U.S.A.;
Journal of Time Series Analysis;
Reviews of Economic Studies;
Review of Economics and Statistics;
Review of Financial Studies;
Statistics and Probability Letters;
Statistica Sinica;
Studies in Nonlinear Dynamics and Econometrics.