

Liangjun Su

EDUCATION

Ph.D., Economics, University of California, San Diego 2004
M.A., Economics, University of California, Riverside, 1999
M.E., Engineering Economics, Tongji University, 1997
B.E., Engineering Economics, Xi'an Jiaotong University, 1994

WORK EXPERIENCE

Associate Professor, School of Economics, Singapore Management University, 2008.7-
Associate Professor, Guanghua School of Management, Peking University, 2007.8-
Assistant Professor, Guanghua School of Management, Peking University, 2004.8-2007.7

TEACHING EXPERIENCE

Instructor, Applied Econometrics (ug), Fall, 2008, Singapore Management Univ.
Instructor, Advanced Mathematical Methods (ug), Fall, 2008, Singapore Management Univ.
Instructor, Advanced Mathematical Statistics (g), Fall, 2004, Fall, 2005, Fall, 2006, Fall, 2007,
Peking Univ.
Instructor, Applied Statistics (MBA), Fall, 2004, Spring, 2005, Peking Univ.
Instructor, Applied Statistics (IPhD), Fall, 2005, Fall, 2006, Fall, 2007, Peking Univ.
Instructor, Advanced Econometrics (IPhD), Fall, 2005, Peking Univ.
Instructor, Advanced Econometrics (g), Fall, 2006 Renmin Univ. of China, Fall 2007, Peking Univ.
Instructor, Nonparametric Econometrics (g), Spring, 2006, Spring 2007, Peking Univ.
Instructor, Microeconomics (ug), Summer, 2003, UCSD
Teaching Assistants for Intermediate Econometrics, Statistics, Micro Economics, Macro Economics,
Health Economics, Environmental Economics, Decision under Uncertainty, etc., University of California,
San Diego and Riverside

TEACHING REWARD

Peking University teaching award, 2007.

RESEARCH INTEREST

Econometric Theory, Nonparametric Econometrics, Nonlinear Time Series, Financial Econometrics,
Spatial Econometrics

RESEARCH GRANT

NSFC (NSF in China) 70501001, Semiparametric Analysis of Spatial Dependence Models,
2006.1-2008.12.
NSFC (NSF in China) 70601001, Large Dimensional Panel Data Models: Theory and
Applications, 2007.1-2009.12.
Guanghua-Wharton Joint Research Initiative on Firms and Markets in China, 2006.1-2007.12.

Research grant from the Wharton-SMU research center, Singapore Management University, Supporting my joint research with Professor Zhenlin Yang at the School of Economics, SMU, 2006.5-2006.7.

BOOKS

Su, L., Advanced Mathematical Statistics, Peking University Press, Sept 2007 (written in English, translated into Chinese by my students)

PAPERS PUBLISHED IN REFERREED JOURNALS (In English)

1. **Su, L.** and Z. Xiao. Testing for Parameter Stability in Quantile Regression Models, 2008, Forthcoming in *Statistics & Probability Letters*.
2. **Su, L.** and A. Ullah, 2008. "Testing Conditional Uncorrelatedness", Forthcoming in *Journal of Business Economics and Statistics*.
3. **Su, L.** and S. Jin, 2008. "Profile Quasi-maximum Likelihood Estimation of Spatial Autoregressive Models", Forthcoming in *Journal of Econometrics*.
4. **Su, L.** and A. Ullah, 2008. "Nonparametric Prewhitening Estimators for Conditional Quantiles," *Statistica Sinica*, 18(3).
5. **Su, L.** and A. Ullah, 2008. "Nonparametric Estimation of Simultaneous Equations Models", *Journal of Econometrics* 144, 193-218.
6. **Su, L.**, and H. White, 2008. "Nonparametric Hellinger Metric Test for Conditional Independence," *Econometric Theory* 24, 829-864.
7. **Su, L.** and A. Ullah, 2007. "More Efficient Estimation of Nonparametric Panel Data Models with Random Effects," *Economics Letters* 96, 375-380.
8. **Su, L.** and H. White, 2007. "A Consistent Characteristic Function-Based Test for Conditional Independence," *Journal of Econometrics* 141, 807-834.
9. Jin, S. and **Su, L.**, 2007. Forecasting the Car Penetration Rate (CPR) in China: a Nonparametric Approach. *Applied Economics* 39, 2189-2195.
10. **Su, L.**, 2007. "Business Output and Business Experience -- Evidence from China's Non-governmental Businesses," *Applied Economics Letters* 14, 227-231.
11. **Su, L.**, 2006. "A Simple Test for Multivariate Conditional Symmetry," *Economics Letters* 93, 374-378.
12. **Su, L.** and A. Ullah, 2006. "Profile Likelihood Estimation of Partially Linear Panel Data Models with Fixed Effects," *Economics Letters* 92, 75-81.
13. Hu, J., **L. Su**, S. Jin, and W. Jiang, 2006. "The Rise in House Prices in China: Bubbles or Fundamentals?" *Economics Bulletin* 3(7), 1-8.
14. **Su, L.** and A. Ullah, 2006. "More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors," *Econometric Theory* 22, 98-126.
15. **Su, L.** and S. Jin, 2005. "A Bootstrap Test for Conditional Symmetry," *Annals of Economics and Finance* 6, 251-261.

PAPERS PUBLISHED IN (REFERREED) JOURNALS (In Chinese)

1. He, Y., and **L. Su**. Older is wiser? --Evidence from a semiparametric study of competitive power and experience in China's non-governmental enterprises, *South China Journal of Economics*, 2008(5).
2. Jiang, W., S. Jin, and **L. Su**. Bottle-necks to Build a Innovative Country: from the Risk Management Perspective, *Management World*, 2008(3)
3. **Su, L.** and Y. Wang. A Comparison Study on the Spatial Dependence of Economic Growth in Yangtze River Delta and Pearl River Delta, *Journal of Quantitative and Technical Economics*, 2007 (12).
4. **Su, L.** and B. Sun. Analysis of Factors that Influence the Tuition for Higher Education and its Spatial Dependence, *Mathematical Statistics and Management*, forthcoming, 2006 (4).
5. Hu, J., **L. Su**, S. Jin, and W. Jiang. Early-Warning Modeling Analysis for the Real Estate in Beijing, *Statistical Research*, 2006(5).
6. **Su, L.** and Y. He. Does Kuznets Puzzle Exist in China? Evidence from a Panel Study in China. *Economics Science*, 2006(2).
7. **Su, L.**, Y. He and S. Jin. A Panel Cointegration Study of the Relationship between Income and Consumption in China, *World Economy*, 2006(5).
8. Hu, J., **L. Su**, S. Jin, and W. Jiang. The Rise in House Prices in China: Bubbles or Fundamentals? *Statistical Research*, 2006(1)
9. Jin, S. and **L. Su**. Forecasting the CPR in China, *Statistics and Decision*, 2006(2) (with Sainan Jin).
10. Jin, S. and **L. Su**. The Newest Development of Econometrics and Its Applications in China, *Journal of Quantitative and Technical Economics*, 2005(9).
11. **Su, L.**, Y. He and S. Jin. Does Temporary Income Really Affect Consumption?—Evidence from a rural panel study in China, *Management World*, 2005(7)
12. **Su, L.**, and Y. Huang. Jin. Study on the Causes of Disparity between the Economic Development Level of Southern and Northern Jiangsu, *Mathematical Statistics and Management*, 1999 (1), 19-24.
13. Li, Q. and **L. Su**. Analysis on the Social Impacts of the Merger & Acquisition of State-owned Enterprises by Foreign Capital, *Management Theory & Practice*, 1997(2), pp. 1-4.
14. Huang, Y., F. Zhang, and **L. Su**. Anti-inflation during the Reform in China, *Management Theory & Practice*, 1996(1), pp. 1-7.

PAPERS UNDER REVIEW OR REVISION (in English)

1. Mishra, S., **L. Su**, and A. Ullah. Combined Estimator of Time Series Conditional Heteroskedasticity, Revision requested for *Journal of Business Economics and Statistics*.
2. **Su, L.**, Y. Chen, and A. Ullah. Functional Coefficient Estimation with Both Categorical and Continuous Data, 2008, Submission to *Advances in Econometrics*.
3. **Su, L.** and Z. Yang. Instrumental Variable Quantile Regression for Spatial Autoregressive Models, 2008, Revision requested for *Journal of Econometrics*.
4. **Su, L.** and H. White. Testing Structural Change in Paritally Linear Models, 2008. Revision requested for *Econometric Theory*.
5. **Su, L.** and Z. Xiao. Testing Structural Change in Time-Series Nonparametric Regression Models, 2008, Revision requested for *Statistics and Its Interface*.

6. **Su, L.**, Y. Chen, and H. White. A Robust Test for Normality, 2006, Submission to *Oxford Bulletin of Economics and Statistics*.
7. Long, X., **L. Su**, and A. Ullah. Estimation of Dynamic Conditional Covariance: A Semiparametric Multivariate Model, 2007, Revision requested for *Journal of Business Economics and Statistics*.
8. **Su, L.** and H. White. Testing Conditional Independence via Empirical Likelihood, 2004. Under Revision for *Econometrica*.

WORK IN PROGRESS

1. **Su, L.**, A Semi-parametric GMM Estimation of Semiparametric Spatial Autoregressive Models, 2008.
2. Prucha, I. R., and **L. Su**, Specification Test for Spatial Autoregressive Models, 2008.
3. **Su, L.** and Z. Xiao, Testing Structural Change in Conditional Distributions, 2008.
4. **Su, L.** and Z. Yang, QML Estimation of Dynamic Panel Data Models with Spatial Errors, 2007.
5. Z. Yang and **Su, L.**, Asymptotics and Bootstrap for Transformed Panel Data Regressions, 2007.
6. **Su, L.** and A. Ullah, Testing for Serial Correlation of Unknown Form in Nonparametric Regressions, 2007.
7. **Su, L.**, and Z. Xiao, Adaptive Nonparametric Regression with Conditional Heteroskedasticity, 2006.
8. **Su, L.**, Robust Nonparametric Function Estimation with Both Categorical and Continuous Data, 2006.
9. **Su, L.**, Y. He, and B. Sun, Economic Growth and Spatial Dependence: Evidence from China's City-level Panel Data, 2005.
10. **Su, L.** and H. White, Multiple Forecast Comparisons under General Loss Functions: Chi-bar-squared and Resampling Methods, 2004.

CONFERENCE AND SEMINAR PRESENTATIONS

Conferences and Seminars

- The 4th Symposium on Econometric Theory and Application (SETA), Seoul National University, Seoul, South Korea, 2008.5.28-30.
- International Symposium on Nonlinear Time Series, Xiamen, China, 2008.5.10-11
- 14th International Conference on Panel Data, Xiamen, China, 2007.7.16-18
- 1st World Conference of the Spatial Econometrics Association, Cambridge, UK, 2007.7.11-14
- International Symposium on Financial Engineering and Risk Management (FERM2007), Beijing, China, 2007.6.11-12.
- School of Economics, Seoul National University, Korea, 2006.12.11
- Far Eastern Econometric Society Meeting, Tsinghua University, Beijing, China, 2006.7.10-12
- The 3rd Singapore Econometrics Study Group Meeting, Singapore Management University, Singapore, 2006.7.7-8
- The 2nd Symposium on Econometric Theory and Application (SETA), Xiamen University, Xiamen, China, 2006.4.4-7
- The 2nd Singapore Econometrics Study Group Meeting, Singapore Management University, Singapore, 2005.7.8-9
- Financial Engineering and Risk Management Workshop, Shanghai, China, 2005.7.3-4
- The 1st Symposium on Econometric Theory and Application (SETA), Academic Sinica, Taipei, 2005.5.18-20
- Department of Statistics, University of Illinois, Chicago, March 2004.
- Department of Economics, University of Wisconsin, Madison, USA, March 2004

- Department of Economics, Penn State University, USA, March 2004
- Department of Economics, UC, Riverside, USA, Dec. 2003
- Department of Economics, UC, San Diego, USA, Oct. 2003
- North American Summer Meeting of the Econometric Society, Northwestern University, Chicago, June 25-27, 2003

Conference Co-chair

- International Symposium on Econometrics Development, Peking University, Beijing, China, 2005.4.23-24

Conference Program Committee

- Far Eastern and South Asian Meeting of the Econometric Society, Singapore Management University, Singapore, July 16-18, 2008

PROFESSIONAL ACTIVITIES

Founding Associate Editor for

Journal of Econometric Theory and Applications (2008-)

Journal referee for:

Annals of Economics and Finance, Applied Economics, Bernoulli, Economic Modelling, Economics Bulletin, Economics Letters, Econometrics Journal, Econometric Reviews, Econometric Theory, Journal of Banking and Finance, Journal of Econometrics, Journal of Financial Econometrics, Journal of Forecasting, Journal of Nonparametric Statistics, Journal of Productivity Analysis, Scandinavian Journal of Statistics.

PROFESSIONAL ASSOCIATION

American Statistical Association, The Econometric Society, The Spatial Econometrics Association, China's Econometric Society

CONTACT INFORMATION

- Office: #05-052 Phone: +65 6828 0386 Fax : +65 6828 0833
- Email: ljsu@smu.edu.sg
- Mailing address: School of Economics, Singapore Management University, 90 Stamford Road, Singapore 178903.
- Webpage: <http://www.mysmu.edu/faculty/ljsu>