

CURRICULUM VITAE

Liangjun SU

November 2010

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, Introduction to Statistical Theory (ug), Fall 2010, Singapore Management Univ.
Instructor, Applied Econometrics (ug), Fall 2008, Fall 2009, Singapore Management Univ.
Instructor, Advanced Mathematical Methods (ug), Fall 2008, Spring 2010, Fall 2010, 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, Microeconomics, Macroeconomics, Health Economics, Environmental Economics, Decision under Uncertainty, etc., University of California, San Diego and Riverside

REWARD

SMU School of Economics Research Excellence Award, 2010.
Peking University Teaching Award, 2007.

RESEARCH INTEREST

Econometric Theory, Nonparametric Econometrics, Panel Data Models, Financial Econometrics, Spatial Econometrics

RESEARCH GRANT

Singapore Management University research grant, 2008-2009, 2009-2010, 2010-2011

NSFC (NSF in China) 70601001, Large Dimensional Panel Data Models: Theory and Applications, 2007.1-2009.12.

NSFC (NSF in China) 70501001, Semiparametric Analysis of Spatial Dependence Models, 2006.1-2008.12.

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).

JOURNAL PUBLICATIONS (In English)

1. **Su, L.** and Jin, S., 2010. "Sieve Estimation of Panel Data Models with Cross Section Dependence," forthcoming in *Journal of Econometrics*.
2. **Su, L.**, 2010. "A Semi-parametric GMM Estimation of Spatial Autoregressive Models," forthcoming in *Journal of Econometrics*.
3. Long, X., **L. Su**, and A. Ullah, 2011. "Estimation of Dynamic Conditional Covariance: A Semiparametric Multivariate Model," *Journal of Business Economics and Statistics* 29, 109-125.
4. **Su, L.** and H. White, 2010. "Testing Structural Change in Partially Linear Models", *Econometric Theory* 26, 1761-1806.
5. **Su, L.** and S. Jin, 2010. "Profile Quasi-maximum Likelihood Estimation of Spatial Autoregressive Models," *Journal of Econometrics* 157, 18-33.
6. Mishra, S., **L. Su**, and A. Ullah, 2010. "Semiparametric Estimator of Time Series Conditional Variance," *Journal of Business Economics and Statistics* 28, 256-274.
7. **Su, L.**, Y. Chen, and A. Ullah, 2009. "Functional Coefficient Estimation with Both Categorical and Continuous Data", *Advances in Econometrics* 25, 131-167.
8. **Su, L.** and A. Ullah, 2009. "Testing Conditional Uncorrelatedness," *Journal of Business Economics and Statistics* 27, 18-29.
9. **Su, L.** and Z. Xiao, 2008. "Testing Structural Change in Time-Series Nonparametric Regression Models," *Statistics and Its Interface* 1, 347-366.
10. **Su, L.** and Z. Xiao, 2008. "Testing for Parameter Stability in Quantile Regression Models," *Statistics & Probability Letters* 78, 2768-2775.
11. **Su, L.** and A. Ullah, 2008. "Nonparametric Prewhitening Estimators for Conditional Quantiles," *Statistica Sinica* 18, 1131-1152.
12. **Su, L.** and A. Ullah, 2008. "Local Polynomial Estimation of Nonparametric Simultaneous Equations Models," *Journal of Econometrics* 144, 193-218.
13. **Su, L.**, and H. White, 2008. "Nonparametric Hellinger Metric Test for Conditional Independence," *Econometric Theory* 24, 829-864.
14. **Su, L.** and A. Ullah, 2007. "More Efficient Estimation of Nonparametric Panel Data Models with Random Effects," *Economics Letters* 96, 375-380.

15. **Su, L.** and H. White, 2007. "A Consistent Characteristic Function-Based Test for Conditional Independence," *Journal of Econometrics* 141, 807-834.
16. Jin, S. and **Su, L.**, 2007. "Forecasting the Car Penetration Rate (CPR) in China: a Nonparametric Approach," *Applied Economics* 39, 2189-2195.
17. **Su, L.**, 2007. "Business Output and Business Experience -- Evidence from China's Non-governmental Businesses," *Applied Economics Letters* 14, 227-231.
18. **Su, L.**, 2006. "A Simple Test for Multivariate Conditional Symmetry," *Economics Letters* 93, 374-378.
19. **Su, L.** and A. Ullah, 2006. "Profile Likelihood Estimation of Partially Linear Panel Data Models with Fixed Effects," *Economics Letters* 92, 75-81.
20. 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.
21. **Su, L.** and A. Ullah, 2006. "More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors," *Econometric Theory* 22, 98-126.
22. **Su, L.** and S. Jin, 2005. "A Bootstrap Test for Conditional Symmetry," *Annals of Economics and Finance* 6, 251-261.

BOOK CHAPTERS (In English)

1. **Su, L.** and A. Ullah, 2010. Nonparametric and Semiparametric Panel Econometric Models: Estimation and Testing, in *Handbook of Empirical Economics and Finance*. A. Ullah and D. E. A. Giles (eds), pp. 453-494.

OTHER JOURNAL PUBLICATIONS (In Chinese)

1. Qu, X., and **L. Su**. Estimating Spatial Econometric Models of Complex FDI, *Journal of Quantitative and Technical Economics*, 2009(2).
2. 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).
3. Jiang, W., S. Jin, **L. Su**, and J. Hu. Bottle-necks to Build an Innovative Country: from the Risk Management Perspective, *Management World*, 2008(3).
4. **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).
5. **Su, L.** and B. Sun. Analysis of Factors that Influence the Tuition for Higher Education and its Spatial Dependence, *Mathematical Statistics and Management*, 2006 (4).
6. Hu, J., **L. Su**, S. Jin, and W. Jiang. Early-Warning Modeling Analysis for the Real Estate in Beijing, *Statistical Research*, 2006(5).
7. **Su, L.** and Y. He. Does Kuznets Puzzle Exist in China? Evidence from a Panel Study in China. *Economics Science*, 2006(2).
8. **Su, L.**, Y. He and S. Jin. A Panel Cointegration Study of the Relationship between Income and Consumption in China, *World Economy*, 2006(5).

9. Hu, J., **L. Su**, S. Jin, and W. Jiang. The Rise in House Prices in China: Bubbles or Fundamentals? *Statistical Research*, 2006(1).
10. Jin, S. and **L. Su**. Forecasting the CPR in China, *Statistics and Decision*, 2006(2) (with Sainan Jin).
11. Jin, S. and **L. Su**. The Newest Development of Econometrics and Its Applications in China, *Journal of Quantitative and Technical Economics*, 2005(9).
12. **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).
13. **Su, L.**, and Y. Huang. Study on the Causes of Disparity between the Economic Development Level of Southern and Northern Jiangsu, *Mathematical Statistics and Management*, 1999 (1), 19-24.
14. 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.
15. 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. Jin, S., **L. Su**, S. Jin, and Z. Xiao, Adaptive Nonparametric Regression with Conditional Heteroskedasticity, 2010.
2. **Su, L.** and Y. Zhang, Testing Cross-Sectional Independence in Nonparametric Panel Data Models, 2010.
3. **Su, L.** and M. Spindler. Nonparametric Testing for Asymmetric Information, 2010.
4. **Su, L.**, Hoderlein, S., and H. White. A Test for Monotonicity in Nonseparable Panel Models, 2010.
5. **Su, L.** and H. White, Local Polynomial Quantile Regression for Dependent Heterogeneous Processes: Uniform Bahadur Representation with Applications to Testing Conditional Independence, 2009.
6. **Su, L.** and A. Ullah, A Nonparametric Goodness-of-fit-based Test for Conditional Heteroskedasticity, 2010.
7. **Su, L.**, A. Ullah, and Y. Wang, A Note on Nonparametric Regression Estimation with General Parametric Error Covariance, 2009.
8. Jin, S. and **L. Su**, Nonparametric Tests for Poolability in Panel Data Models with Cross Section Dependence, 2010, revision requested.
9. **Su, L.**, and Z. Xiao, Testing Structural Changes in Conditional Distributions via Quantile Regressions, 2010, revision requested.
10. P. C. B. Phillips and **L. Su**, A Paradox of Inconsistent Parametric and Consistent Nonparametric Regression, 2010, revision requested.
11. P. C. B. Phillips and **L. Su**, Nonparametric Structural Estimation via Continuous Location Shifts in an Endogenous Regressor, 2009.
12. **Su, L.** and Z. Yang, Asymptotics and Bootstrap for Transformed Panel Data Regressions, 2009. Submitted.
13. **Su, L.** and Z. Yang, Instrumental Variable Quantile Regression for Spatial Autoregressive Models, 2009, revision requested.
14. **Su, L.** and H. White. Testing Conditional Independence via Empirical Likelihood, 2004. Under Revision.

WORK IN PROGRESS

1. Hoderlein, S., **L. Su**, and H. White. Testing Monotonicity in Unobservables Using Control Variables, 2010.
2. Chen, Q. and **L. Su**. Testing Heterogeneity in Panel Data Models with Interactive Fixed Effects, 2010.
3. **Su, L.** and Y. Zhang. Testing for Common Trends in Semiparametric Panel Data Models with Fixed Effects, 2010.
4. Murtazashvili, I., **L. Su**, and A. Ullah. Local Linear GMM Estimation of Functional Coefficient IV Models with Application to the Estimation of Rate of Return to Schooling, 2010.
5. **Su, L.** and A. Ullah, Testing for Serial Correlation of Unknown Form in Nonparametric Regressions, 2010.
6. Prucha, I. R., and **L. Su**, Specification Test for Spatial Autoregressive Models, 2009.
7. **Su, L.** and Z. Yang, QML Estimation of Dynamic Panel Data Models with Spatial Errors, 2007.
8. **Su, L.**, Robust Nonparametric Function Estimation with Both Categorical and Continuous Data, 2006.
9. **Su, L.**, Y. Chen, and H. White. A Robust Test for Normality, 2006.
10. **Su, L.** and H. White, Multiple Forecast Comparisons under General Loss Functions: Chi-bar-squared and Resampling Methods, 2004.

CONFERENCE AND SEMINAR PRESENTATIONS

International Conferences and Seminars

- Antai School of Economics and Management, Shanghai Jiaotong University, Shanghai, China, 2010.11.17.
- Division of Economics, School of Humanities and Social Sciences, Nanyang Technological University, Singapore, 2010.10.29.
- Econometric Society World Congress 2010 (ESWC 2010), Shanghai, 2010.8.17-21.
- International Symposium on Econometrics of Specification Tests in 30 Years, WISE, Xiamen University, 2010.6.24-25.
- Cowles Foundation for Research in Economics, “Endogeneous Regressors in Nonseparable Models”, Yale University, 2010.6.7-8.
- The 6th Symposium on Econometric Theory and Application (SETA), Singapore Management University, Singapore, 2010.4.29-5.1.
- Second Singapore Conference on Quantitative Finance, National University of Singapore, 2010.3.5.
- School of Economics and Finance, University of Hong Kong, 2010.2.24.
- The 5th Singapore Econometrics Study Group Meeting, Singapore Management University, 2009.8.7.
- Far Eastern Econometric Society Meeting, Tokyo, Japan, 2009.8.3-5. (cancelled)
- The 5th Symposium on Econometric Theory and Application (SETA), Kyoto University, Kyoto, Japan, 2009.7.31-8.2. (cancelled)
- The 2nd World Conference of the Spatial Econometrics Association, New York, USA, 2008.11.17-19
- 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
- School of Economics, Singapore Management University, 2007.9.4.
- 14th International Conference on Panel Data, Xiamen, China, 2007.7.16-18
- The 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
- Guanghua School of Management, Peking University, Beijing, 2006.9.20.
- 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
- Guanghua School of Management, Peking University, Beijing, 2006.3.29.
- 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, April 23-24, 2005.

Conference Program Committee

- SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics, Singapore Management University, June 8-9, 2011.
- The 6th Symposium on Econometric Theory and Application (SETA), Singapore Management University, Singapore, April 29-May 1, 2010.
- Far Eastern and South Asian Meeting of the Econometric Society, Singapore Management University, Singapore, July 16-18, 2008

PROFESSIONAL ACTIVITIES

Associate Editor for

Econometric Theory (2010-)

Journal referee for

Advances in Econometrics	Journal of Applied Econometrics
Annals of Economics and Finance	Journal of Banking and Finance
Annals of Statistics	Journal of Econometrics
Applied Economics	Journal of Financial Econometrics
Bernoulli	Journal of Forecasting
Computational Statistics and Data Analysis	Journal of Nonparametric Statistics
Economic Modelling	Journal of Productivity Analysis

Economics Bulletin	Regional Science and Urban Economics
Economics Letters	Scandinavian Journal of Statistics
Econometric Reviews	Statistica Sinica
Econometric Theory	The Econometrics Journal
Entropy	
International Regional Science Review	

Book referee for

Cambridge University Press, 2009.

Handbook of Empirical Economics and Finance, 2009.

External reviewer for

Several departments of economics in North American universities.

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>