Zhijie Xiao

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Boston College
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Education

Ph.D., Economics, 1997, Yale University
M. Ph., Economics, 1996, Yale University
M. A., Economics, 1995, Yale University
M. Sc., Mathematics and Economics, 1991, Renmin University of China
B. Sc., Mathematics and Computer Science, 1988, Renmin University of China

Academic Appointments

July 2004 - present	Professor of Economics, Boston College
January 2013 – May 2013	Visiting Professor of Economics, Yale University.
August 2002 – June 2004	Associate Professor of Economics (with tenure), University of Illinois at Urbana-Champaign.
September 2001 – May 2002	Visiting Assistant Professor of Economics, Yale University.
August 1997 – July 2002	Assistant Professor of Economics, University of Illinois at Urbana-Champaign.

Awards and Academic Honors

Plura Scripsit Award in Econometric Theory, *2013.*
Fellow, *Journal of Econometrics*, 2009.
Boston College Distinguished Junior Scholar Research Award, 2007.
IBE Fellowship, University of Illinois (Urbana-Champaign), 2003 - 2005.
Multa Scripsit Award in Econometric Theory, *2002.*
Research Award for Excellence, University of Illinois (Urbana-Champaign), 2000.
Incomplete List of Excellent Teachers, University of Illinois (Urbana-Champaign), 1998, 1999, 2002, 2004.
C. Anderson Prize Fellowship, 1996-1997, Cowles Foundation for Research in Economics.
Yale University Fellowship, 1993 - 1996.
National Prize of Science and Technology Progress, China, 1993.

Professional Services

Associate Editor, *Econometric Theory*, 2003 – Present

Associate Editor, *Econometrics Reviews*, 2016 – Present

Associate Editor, *Economics Letters*, 2013 – Present
Associate Editor, *Economics Bulletin*, 2003 – Present
Associate Editor, *Journal of Time Series Econometrics*, 2008 – Present
Associate Editor, *Journal of Risk and Financial Management*, 2013 – Present

Associate Editor, *Statistics and Its Interface*, 2007 – 2014
Associate Editor, *Econometrics Journal*, 2007 – 2011
Associate Editor, *Journal of American Statistical Association*, 2005 – 2010

Guest Editor, *Econometrics Reviews* special issue in honor of Cheng Hsiao, 2020.

Guest Editor, *Econometrics Reviews* special issue in honor of Peter Phillips, 2020.

Guest Editor, *Journal of Econometrics* special issue on "Quantile Regression – in honor of Roger Koenker", 2018.

Guest Editor, *China Economics Reviews* special issue on Chinese Economics, 2017.

Guest Editor, *Journal of Econometrics* special issue on "Recent advances in non-stationary macro and financial time series analysis", 2012.

Guest Editor, *Journal of Econometrics* special issue on "Recent advances in panel data models and nonlinear models", 2012

Guest Editor, *Journal of Econometrics* special issue on "Robust and Nonparametric Methods in Econometrics", Volume 152, Issue 2, October, 2009.

Guest Editor, *Probability and Statistics* special issue on Probability and Statistics with Applications in Finance and Economics, 2014.

Co-Editor, Collected Works on System Science and Management Science, Vol. 1(1991), Vol. 2, 1992, Xi'an Jiaotong University Press.

Member, Board of Directors, The Chinese Economic Society, 2015-2016.
Vice President, The Chinese Economic Society, 2015-2016.

Program Committee Member, The 2016 International Conference of The Chinese Economic Society, June 10-12, Shenzhen, 2016.

Co-Chair, International Conference in Honor of Peter C. B. Phillips, Singapore, 2008.

Scientific Committee (2012 – 2014), Symposium on Econometric Theory and Applications.

Program Committee Member, The Cambridge/SoFiE thematic conference on the topic: Skewness,

Heavy Tails, Market Crashes and Dynamics, April 28 – 29, 2014.
Program Committee Member, The 2015 International Symposium on Econometric Theory and Applications, Tokyo, Japan.
Program Committee Member, The 2014 International Symposium on Econometric Theory and Applications, Taipei.
Program Committee Member, The 2012 International Symposium on Econometric Theory and Applications, Shanghai.
Program Committee Member, The 2011 International Symposium on Econometric Theory and Applications.
Program Committee Member, The 2008 International Symposium on Econometric Theory and Applications.
Program Committee Member, The 2006 International Symposium on Econometric Theory and Applications, April, 2006.

Program Committee Member, China Meeting of The Econometric Society, Xiamen, 2019.
Program Committee Member, China Meeting of The Econometric Society, Wuhan, 2018.
Program Committee Member, China Meeting of The Econometric Society, Chengdu, 2017.

Program Committee Member, Far Eastern Meeting of The Econometric Society, 2008.
Program Committee Member, Far Eastern Meeting of The Econometric Society, 2007.

Program Committee Member, International Symposium of Financial Engineering and Risk Management, 2008.

Co-Chair, International Conference on Econometrics in Rio, July, 2006.

Vice President, Chinese Finance Association in US, 1995 – 1996

Marquis Who's Who in the World, 1998, 2013, 2017

Articles in Refereed Journals

1. Wei, Q. L., D. B. Sun, and Zhijie Xiao, Measuring Technical Progress with Data Envelopment Analysis, *European Journal of Operational Research*, 1995(80), 691-702.

2. Xiao, Zhijie, and P.C.B. Phillips, Higher Order Approximations for Frequency Domain Time Series Regression, 1998, Vol.86, *Journal of Econometrics*, 297-336.

3. Phillips, P. C. B., and Zhijie Xiao, A Primer on Unit Root Testing, 1998, Vol. 12, No. 5, *Journal of Economic Surveys*, 423-469.

4. Xiao, Zhijie, and P.C.B. Phillips, An ADF Coefficient Test for a Unit Root in ARMA Models of Unknown Order with Empirical Applications to the U.S. Economy, 1998, *The Econometrics Journal*, 27-43.

5. Xiao, Zhijie, A Residual Based test for the null hypothesis of Cointegration, *Economics Letters*, 64, 1999, 133-141.

6. Xiao, Zhijie, and P.C.B. Phillips, Efficient Detrending in Cointegrating Regression, 1999, *Econometric Theory*, 519-548.

7. Li, H., and Zhijie Xiao, On Bootstrapping Regressions with Unit Root Processes, 2000, *Statistics and Probability Letters,* Vol. 48, 261-267.

8. Xiao, Zhijie, Testing the Null hypothesis of Stationarity against an Autoregressive Unit Root Alternative, *Journal of Time Series Analysis*, 2001, Vol. 22, No. 1, 87-105.

9. Li, H, and Zhijie Xiao, Bootstrapping Time Series Regressions with Integrated Processes, 2001, *Journal of Time Series Analysis, 22, No.4, 461-480*.

10. Phillips, P.C.B., H. Moon, and Zhijie Xiao, How to Estimate Auto-regressive Roots near Unity, 2001, *Econometric Theory,* Vol. 17, 29-69.

11. Xiao, Zhijie, Likelihood Based Inference in Trending Time Series with a Root Near Unity, 2001, *Econometric Theory* 17, 1082-1112.

12. Linton, O., and Zhijie Xiao, Second Order Approximation for Adaptive Regression Estimators, 2001, *Econometric Theory* 17, 984-1024.

13. Wu, G., and Zhijie Xiao, An Analysis of Risk Measures, 2002, *Journal of Risk*, Vol.4, N.4, 53-75.

14. Wu, G., and Zhijie Xiao, A Partial Linear Model of General Asymmetric Volatility, 2002, *Journal of Empirical Finance,* Vol. 9, No. 3, 287-319.

15. Xiao, Zhijie, and O. Linton, A Nonparametrically Prewhitened Covariance Matrix Estimator, 2002, *Journal of Time Series Analysis*, Vol. 23, No. 2, 215-250.

16. Xiao, Zhijie, and P.C.B. Phillips, Higher Order Expansion for Time Series Regressions with Integrated Processes, 2002, *Journal of Econometrics 108, 157-198*.

17. Xiao, Zhijie, and P.C.B. Phillips, A CUSUM test for Cointegration Using Regression Residuals, 2002, *Journal of Econometrics 108, 43-61*.

18. Koenker, R., and Zhijie Xiao, 2002, Inference on The Quantile Regression Process, *Econometrica*, Vol. 70, No. 4, .1583-1612

19. Xiao, Zhijie, Bandwidth Selection in Testing for Long Range Dependence, 2003, *Economics Letters,* Vol. 78, No. 1, 33-39.

20. Juhl, T., and Zhijie Xiao, Power Functions and Envelopes for Unit Root Tests, 2003, *Econometric Theory*, V.19, 240-253.

21. Li, H., and Zhijie Xiao, Bootstrapping Cointegrating Regressions Using Blockwise Bootstrap Methods, 2003, *Journal of Statistical Computation and Simulation*, Vol. 73, No. 11, 775-790.

22. Xiao, Zhijie, O. Linton, R. Carroll, and E. Mammen, More Efficient Kernel Estimation in Nonparametric Regression with Autocorrelated Errors, *Journal of the American Statistical Association*, 2003, Vol. 98, No. 464, 980-992.

23. Xiao, Zhijie, Estimating Average Economic Growth in Time Series Data with Persistency, *Journal of Macroeconomics*, 2004, Vol. 26, 699-724.

24. Koenker, R., and Zhijie Xiao, Unit Root Quantile Regression Inference, *Journal of the American Statistical Association*, 2004, Vol. 99, No. 467, 775-787.

25. Juhl, T., and Zhijie Xiao, Testing for Cointegration Using Partially Linear Models, *Journal of Econometrics*, 2005, Vol. 124, 363-394.

26. Juhl, T., and Zhijie Xiao, A Nonparametric Test for Trend Breaks, *Journal of Econometrics*, 2005, Vol.127, 179-199.

27. Juhl, T., and Zhijie Xiao, Partial Linear Regression with Unit Roots, *Econometric Theory*, 2005, Vol. 21, 877-906.

28. Koenker, R., and Zhijie Xiao, Quantile Autoregression, *Journal of the American Statistical Association*, 2006, Vol. 101, 980-990.

29. Koenker, R., and Zhijie Xiao, A Rejoinder: Quantile Autoregression, *Journal of the American Statistical Association*, 2006, Vol. 101, 1002-1006.

30. Lima, Luiz R., and Zhijie Xiao, Do shocks last forever? Local persistency in economic time series, *Journal of Macroeconomics*, 29 (1), p.103-122, Mar 2007.

31. Linton, O., and Zhijie Xiao, A Nonparametric Regression Estimator that Adapts to Error Distribution of Unknown Form, *Econometric Theory,* 2007, Vol. 23, 1-36.

32. Guo, H., G. Wu, and Zhijie Xiao, Estimating Value at Risk for Defaultable Bond Portfolios by Regression Quantile, *Journal of Risk Finance*, *2007*, Volume: 8 Issue: 2 Page: 166 – 185.

33. Xiao, Zhijie, and Luiz R. Lima, Testing Covariance Stationarity, *Econometric Reviews*, 26(6), 643-667, 2007.

34. Su, L., and Zhijie Xiao, Testing Structural Change via Regression Quantiles, *Statistics and Probability Letters*, 2008, Volume 78, Issue (Month): 16 (November). Pages: 2768-2775.

35. Xiao, Zhijie, Quantile Cointegrating Regression, *Journal of Econometrics*, Volume 150, Issue 2, June 2009, Pages 248-260

36. Xiao, Zhijie, Comments on Unit Root Testing in Practice, *Econometric Theory*, Volume 25, Issue 03, Jun 2009, pp 654-657.

37. Juhl, T., and Zhijie Xiao, Tests for Changing Mean with Monotonic Power, *Journal of Econometrics*, 148 (1), p.14-24, Jan 2009.

38. Xiao, Zhijie, Functional-Coefficient Cointegrating Regression, *Journal of Econometrics, Volume 152, Issue 2, October 2009, Pages 81-92*

39. Chen, X., R. Koenker, and Z. Xiao, Copula-Based Nonlinear Quantile Autoregression, *The Econometrics Journal*, Volume 12: Issue 1, (January 2009).

.

40. Wu, G., and Zhijie Xiao, Are There Speculative Bubbles in Stock Prices: Evidence from An Alternative Approach, *Statistics and Its Interface,* 2009, Volume 1, Number 2. 307-320

41. Su, L., and Zhijie Xiao, Testing Structural Change in Time Series Nonparametric Regression Models, *Statistics and Its Interface*, 2009, Volume 1, Number 2. 347-366

42. Gowlland, C., Zhijie Xiao, and Q. Zeng, Beyond the central Tendency: Quantile Regression as a Tool in Quantitative Investing, *Journal of Portfolio Management*, 2009 Summer, 106 – 119.

43. Xiao, Zhijie and R. Koenker, Conditional Quantile Estimation and Inference for GARCH Models, *Journal of the American Statistical Association*, Dec 2009, Vol. 104, No. 488: 1696–1712.

44. Lima, Luiz R., and Zhijie Xiao, Is There Long Memory in Financial Time Series? *Applied Financial Economics*, 2010.

45. Zhijie Xiao and Lima, Luiz R, Unit Root Tests Based on Partial Adaptive Estimators, *Journal of Time Series Econometrics*, Vol. 2, Issue 1, 2010.

46. Atak, Linton, and Xiao, A Semiparametric Panel Model with Application to Climate Change in the United Kingdom, *Journal of Econometrics*, Volume 164, Issue 1, 1 September 2011, Pages 92-115.

47. Cai, Z., Zhijie Xiao, Semiparametric Quantile Regression Estimation in Dynamic Models with Partially Varying Coefficients, *Journal of Econometrics*, Volume 167, Issue 2, April 2012, Pages 413-425.

48. Xiao, Zhijie, Robust Inference in Nonstationary Time Series Models, *Journal of Econometrics, Volume 169, Issue 2, August 2012, Pages 211-223*.

49. Mariano, R. S., Zhijie Xiao, Jun Yu, Recent advances in panel data, nonlinear and nonparametric models: A festschrift in honor of Peter C.B. Phillips, *Journal of Econometrics*,

Volume 169, Issue 1, July 2012, Pages 1-3

50. Mariano, R. S., Zhijie Xiao, Jun Yu, Recent advances in nonstationary time series: A festschrift in honor of Peter C.B. Phillips, *Journal of Econometrics, Volume 169, Issue 2, August 2012, Pages 139-141*.

51. Li, H. and Zhijie Xiao, Weak Instruments Estimation and Inference in the Presence of Parameter Instability, *Econometrics Journal*, Vol. 15, 395-419, 2012.

52. Juhl, T., and Zhijie Xiao, A Nonparametric Test for Moment Stability, *Econometric Theory*, Volume 29 / Issue 01 / February 2013 , pp 90-114.

53. Linton, O., and Zhijie Xiao, Estimation of and Inference about the Expected Shortfall for Time Series with Infinite Variance, *Econometric Theory*, Volume 29, Issue 03, 2013.

54. Bera, A., A. Ghosh, and Zhijie Xiao, Testing Equality of Distributions Using Neyman's Smooth Test, *Econometric Theory*, Vol. 29, Issue 02, April 2013, pp 419 - 446.

55. Guo, H., and Z. Xiao, A Note on Covariance Matrix Estimation, Frontiers of Economics in China, 2014, 9(2): 165-173..

56. Xiao, Zhijie, Right Tail Information in Financial Markets, *Econometric Theory*, 2014, Vol. 30, No. 1, pp 94 -126..

57. Xiao, Zhijie, Unit Roots: A Selective Review of Peter Phillips' Contribution, *Econometric Theory*, 2014, Vol. 30, No.4, 775-814.

58. Zhao, Z. and Z. Xiao, Efficient Regression via Optimally Combining Quantile Information, *Econometric Theory*, 2014, Vol. 30, No. 6, 1272 - 1314.

59. Wan C. and Zhijie Xiao, Idiosyncratic Volatility and the Cross-section of Stock Returns, Advances in Econometrics, Volume 33, 713-749, 2014.

60. S. Jin, Su, L., and Zhijie Xiao, Adaptive Nonparametric Regression with Conditional Heteroskedasticity, *Econometric Theory*, 2015 *31*(06), 1153-1191.

61. Anil K. Bera, Antonio F. Galvao, Liang Wang, Zhijie Xiao, A New Characterization of the Normal Distribution and Test for Normality, *Econometric Theory*, Volume 32, Issue 5, October 2016, 1216-1252.

62. Bernhardt, D., C. Wan, and Zhijie Xiao, The Reluctant Analyst, Journal of Accounting Research, Volume 54, Issue 4, Pages 939–1230, 2016.

63. Alejo, J., A. Bera, A. Galvao, and Z. Xiao, "Tests for normality based on the quantile-mean covariance", Stata Journal, 16.4 (2016): 1039-1057.

64. Kuan, C., C. Michalopoulos, and Zhijie Xiao, Quantile Regression on Quantile Range, Journal of Time Series Analysis, Volume 38, Issue 1, January 2017, Pages: 99–119,

65. Guler, Kemal, Ping Ng and Zhijie Xiao, "Mincer-Zarnovitz Quantile and Expectile Regressions for Forecast Evaluations under Aysmmetric Loss Functions", Volume 36, Issue 6, September 2017, Pages: 651–679, *Journal of Forecasting*.

66. Ng., P., A. Wang, and Z. Xiao, Stochastic Dominance via Quantile Regression with Applications to Investigate Arbitrage Opportunity and Market Efficiency, Volume 261, Issue 2, 2017, Pages 666-678~~,~~ *European Journal of Operational Research*.

67. Wu, J. and Z. Xiao, A Powerful Test for Trend Breaks in Time Series Models, 2018, Vol 39, Issue 4, 488-501, Journal of Time Series Analysis.

68. Xie, F., and Z. Xiao, Square-root lasso for high-dimensional sparse linear system with weakly dependent errors, 2018, Vol. 39, 212-238, *Journal of Time Series Analysis*.

69. Wu, J. and Z. Xiao, Testing for Volatility Changes, 2018, Vol. 21, 192-217, *Econometrics Journal*.

70. Kim, S., Z. Zhao, and Z. Xiao, Efficient estimation for time-varying coefficient longitudinal models, 2018, Volumn 30, Issue 3, 680-702, *Journal of Nonparametric Statistics.*

71. Zheng, Y., Q. Zhu, G. Li and Z. Xiao, Hybrid Quantile Regression Estimation for Time Series Models with Conditional Heteroscedasticity, 2018, November, Volumn 80, Issue 5, page 975-993, *JRSS(B).*

72. Xiao, Z. L. Xu, What Does Mean Impacts Miss? Distributional Effects of Corporate Diversification, November 2019, Vol 213, Issue 1, 92 - 120, *Journal of Econometrics*.

73. Linton, O. and Zhijie Xiao, Efficient Estimation of Nonparametric Regression in The Presence of Dynamic Heteroskedasticity, December 2019, Vol 213, Issue 2, 608 - 631, *Journal of Econometrics*.

74. Zhu, Q., G. Li, and Z. Xiao, Quantile Estimation of Regression Models with GARCH-X Errors, October 2019, *Statistica Sinica*.

75. Xie, F., and Z. Xiao, ℓ_1-consistency of Negative Binomial Regressions via ℓ_1 Penalized Maximum Log-likelihood Method, 2020, *Statistical and Probability Letters*.

76. Jiang, C. E. Maasoumi, Z. Xiao, Quantile Aggregation and Combination For Stock Return Prediction, 2020, *Econometrics Review*.

77. Hua, Q, Z. Xiao, and H. Zhou, Right Tail Information and Asset Pricing, 2020 (forthcoming), *Econometrics Review*.

78. Chen, X., Zhijie Xiao, and Bo Wang, Copula-Based Time Series With Filtered Nonstationarity, 2020, *Journal of Econometrics,* (forthcoming).

79. Song, X., and Z. Xiao, On Smooth Tests for the Equality of Distributions, 2020, *Econometric Theory* (forthcoming).

80. Hong, S., J. Jiang, X. Jiang, and Z. Xiao, Unifying inference for semiparametric regression, 2020, *The Econometrics Journal* (forthcoming).

Articles in Refereed Journals (in Chinese)

81. Wei, Q.L. and Z.J. Xiao, "The Production Function and Composite DEA Model" *J. Sys. Sci. & Math. Scis.* (1) 1991, 43-51, China.

82. Wei, Q.L., X. Y. Hu and Z.J. Xiao, " The DEA Method and the Production Frontier", *Mathematical Economics*, Vol.5, 1988, 1-13, China.

83. Zhang, S.Y. and Z.J. Xiao, "A Science and Technology Input-Output Model", *Journal of Quantitative and Technical Economics*, (2) (1991), China.

84. Wei, Q.L., D. B.Sun and Z,J, Xiao, "Using DEA to Measure Technical Change", *Journal of System Engineering*, Vol.6, No. 2, 1-11, 1991, China.

85. Wei, Q.L, Q.R. Li and Zhijie Xiao, "A DEA Model Estimating the Time Lag in Factor-Augmenting Technical Change", *Journal of Quantitative and Technical Economics*, (3) 1991, 28-34, China.

86. Xiao, Z.J. and Q.L. Wei, "Marginal Analysis and Data Envelopment Analysis: A Nonparametric Approach in Microeconomics", *Management Science*, Vol. 2(93), 1-6, China, 1993.

87. The DEA Model in Evaluating Technological Change, *System Science and Management Science*, Vol. 1(1991), China.

Refereed Articles in Books and Proceedings

1. Wei, Q.L., Y.G. Cui and Z.J. Xiao, "Evaluating the Efficiency of Major Scientific Societies Using the DEA Method", *Collected Works on Statistical Analysis*, Research Periodical Press, 1989, China.

2. Qing, B.T, Q.L. Wei, Z.J. Xiao and X. H. Xu, "Consumption of Raw Material in Chinese Auto Industry", 1991 State Planning Commission, China.

3. Li, Hongyi and Zhijie Xiao, "Small sample bootstrap based test for cointegrating regressions," Proceedings of the 4th Asia Pacific Decision Sciences Institute Conference, Shanghai, China, June 1999, 183-185.

4. Koenker, R., and Zhijie Xiao, Testing Stationarity Based on A Martingale Approach, Econometric Theory and Practice – Frontiers of Analysis and Applied Research, *Cambridge University Press*, 2006.

5. Zhijie Xiao, Time Series Quantile Regression, *Handbook of Statistics* Vol. 30, 2012.

6. Linton, O., and Z. Xiao, Quantile Regression Applications in Finance, *Handbook of Quantile Regression*, 2017.

7. Xiao, Z., QAR and Quantile Time Series Analysis, *Handbook of Quantile Regression*, 2017.

Papers Revised and Re-submitted to Journals

1. Wang, Y., and Z. Xiao, Estimation and Inference about Tail Features with Tail Censored Data

2. Zhang, Feipeng, R. Xie, and Z. Xiao, Quantile Regression Kink With an Unknown Threshold

3. Su, L., and Zhijie Xiao, Testing for Structural Change in Conditional Distributions via Quantile Regression.

4. Wu, J. X. Song, and Z. Xiao, Testing for Trend Specifications in Panel Data Models

5. Wan, C. and Zhijie Xiao, Pessimistic Portfolio Selection: An Expected Utility Perspective.

Papers Submitted to Journals

1. Estimation and Inference in VAR-Based Rational Expectations Models with Some Unit Roots.

2. Sim, N., and Zhijie Xiao, Measuring the Impact of Risk and Distributional Information in Financial Markets - A Local Perspective via Quantile Dependence.

3. Wang, Y. and Z. Xiao, Estimation and Inference about Tail Features with Tail Censored Data.

4. Wang, S. Z. Xiao, Y. Yang, Inference on Cointegration Rank in the VECM with a Broken Trend and Changing Variance.

5. Wu, J., X. Song, and Z. Xiao, Adaptive estimation of near-stationary autoregression with time-varying variances.

Working Papers

1. Chen, X., B. Wang, and Zhijie Xiao, Sieve Copula-Based Time Series With Filtered Nonstationarity.

2. Xiao, Zhijie, Inference on the Quantile Regression Process in Dynamic Models.

3. Xiao, Zhijie, Rank-Based Inference in Nonstationary Time Series.

4. Andrews, D.W.K. and Zhijie Xiao, Zhijie, Prewhitened Moving Block Bootstrap.

5. Qu, Z. B. Wang, and Z. Xiao, Testing for Structural Change with Good Size and Power.

6. Linton, O. and Zhijie Xiao, Nonparametric Regression in The Presence of Dynamic Heteroskedasticity

7. Hong, S. Jiang, Jiang, Xiao, Unified Inference in Semiparametric Regressions.

Papers Near Completion

1. Xiao, Zhijie, More Efficient Prediction via Quantile Combination

2. Sim, N. and Zhijie Xiao, Asymmetric Least-Squares Instrumental Variable Estimation.

3. Xiao, Zhijie, Testing for Structural Changes in Conditional Distribution.

4. Wang, H. and Zhijie Xiao, Rank tests for structural changes in time series models.

5. Sim, N. and Zhijie Xiao, Seemly Irrelevant Instrumental Variable Estimation.

Old Working Papers

1. Li, H., and Zhijie Xiao, Bootstrap Time Series with Model Selection.

2. Linton, O., and Zhijie Xiao, Second Order Approximations in the Semiparametric Binary Choice Model.

3. Lima, Luiz R. and Zhijie Xiao, Purchasing Power Parity and Unit Root Tests.

4. Phillips, P.C.B., B. Guo, and Zhijie Xiao, Spectral Regression Estimator in Partial Linear Models.

Books:

Exercise in Econometrics, (in Chinese), (with Junnian Yu, etc), University of International Trade and Economics Press, 2001, Beijing.

Books Under Construction

Phillips, P.C.B., and Zhijie Xiao, Time Series Econometrics, Vol. 1: Stationary Time Series.
Phillips, P.C.B., and Zhijie Xiao, Time Series Econometrics, Vol. 2: Nonstationary Time Series.

Seminar and Conference Papers Presented

Invited Speaker, the 9th annual Shanghai Econometrics Workshop, 2019, SHUFE.

Invited Speaker, the 2019 Tsinghua International Conference in econometrics.

Invited Speaker, the 3rd Beihang IBE FORUM, June 19, 2018, Beijing.

Invited Speaker, Chengdu International Conference in Econometrics, June 11, 2018, SWUFE.

Invited Speaker, the 8th annual Shanghai Econometrics Workshop, June 17-18, 2018, SHUFE.

Invited Round Table Discussant, the 2018 China Meeting of Econometric Society, June 14 -17, 2018, Shanghai.

Invited Speaker, the 7th annual Shanghai Econometrics Workshop, June, 2017, SHUFE.

Program committee, the 2017 China Meeting of Econometric Society, June, 2017, Wuhan.

Efficient Nonparametric Regression in the Presence of Dynamic Heteroskedasticity, UC Davis, October, 2016.

Invited Speaker, the 2016 China Meeting of Econometric Society, June 23-25, 2016, Chengdu.

Invited Speaker, the 2016 Conference of Chinese Economic Society, June 10-12, 2016, Shenzhen.

Invited Speaker, the 6th annual Shanghai Econometrics Workshop, June 18-21, 2016, SHUFE.

Invited Speaker, the 5th annual Shanghai Econometrics Workshop, June 24-25, 2015, SHUFE.

Invited Speaker, International Conference of Econometric Analysis, University of Kansas, May 2，2015。

Semiparametric Copula Models, March 31, 2015, University of Maryland.

Plenary speaker, The Second Asian Quantitative Finance Conference, Shandong University, June 19-21, 2014.

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Invited speaker, The 2014 China Meeting of Econometric Society, June 25-27, 1014.

Invited Speaker, the 4th annual Shanghai Econometrics Workshop, June 29-30, SHUFE.

Invited Speaker, SJTU-SMU Econometrics Conference, July 1-2, 2014.

Invited Speaker, International Conference of Econometric Analysis, University of Kansas， April 27，2014。

Idiosyncratic Volatility and the Cross-section of Stock Returns, The 14th Advance in Econometrics Conference, Dallas, Texas, Nov 2 -3, 2013

Testing for Distributional information via Quantile Regression
UIUC, October 7, 2013

Efficient estimation for time-varying coefficient longitudinal models.
International Conference of Panel Data Analysis, Xiamen University, June 6 - 7, 2013

Efficient Regression Estimations
UNC Chapel Hill, November 7, 2013
University of Wisconsin – Milwaukee, March 16, 2013
Yale University, November 14, 2012

Keynote Speaker, International Conference on Robust Methods in Economics and Finance, September 6-7, 2012，Lisbon, Portugal.

Estimation and Inference of Expected Shortfall for Time Series with Infinite Variance
June 20, 2012, Cass School of Business, City University of London

More efficient estimation of volatility models via Quantile Regression
June 19, 2012, Cass School of Business, City University of London

Invited Speaker, Inernational Conference of Econometrics, Shanghai University of Economics and Finance, May 2012.

Dynamic Quantile Regressions
Carleton University, April 17, 2012

Efficient Regression Estimation via Quantile Combination
Brunel University, June 18, 2012
University of York, June 15, 2012
Brown University, March 16, 2012

Adaptive Estimation via Quantile Regression
University of Illinois, Oct, 2011

Invited Speaker, Symposium on Econometric Theory and Applications (SETA), April 30, 2010, Singapore.

Time Series Quantile Regression Analysis
Bilby Lecture, The W. A. Franke College of Business, Northern Arizona University, Feb. 19, 2010.

Testing for Structural Changes in Conditional or Unconditional Distributions
Penn State University, March 2009.
Rochester University, October, 2009
Indiana University, November, 2009

Robust Inference in Nonstationary Time Series
Singapore Conference in honor of P.C.B. Phillips, July, 2008

Optimal Portfolio Selection Under General Pessimistic Preference
Invited Speaker in International Symposium of Financial Engineering and Risk Management (FERM2008), June 2008

Quantile Regression Estimation in Semiparametric Dynamic Models
Symposium on Econometric Theory and Applications, Seoul, Korea, May 28, 2008.

Unit Roots
Invited Speaker in New Zealand Econometric Study Group Meetings, Auckland, March, 2008

Conditional Quantile Estimation and Inference for GARCH Models
Invited Speaker in "Measuring Dependence in Finance", Cass Business School, London, Dec 2007.
MIT Econometrics Seminar, October, 2007
Joint Statistical Meeting, August 2007, Salt Lake City.
International Symposium of Financial Engineering and Risk Management (FERM2006), July 2006.
2008 International Conference on Financial Statistics and Financial Econometrics, June 23 – 25, Chengdu, China.

Prewhitened Moving Block Bootstrap
Harvard-MIT Joint Econometrics Seminar, April, 2007.

Nonlinear Time Series and Quantile Autoregression
Brandeis University, October, 2006; University of Montreal, April, 2006; Brown University, February, 2006; Rochester University, February, 2006; Invited Speak in ASA Joint Statistical Meetings, Seattle, August, 2006.

Robust Estimation and Inference in Nonstationary Time Series
Invited Speak in International Conference “Econometrics in Rio”, July, 2006

Estimating Conditional Quantiles in the Presence of GARCH effect
ICMS Workshop on Quantile Regression, Edinburgh, 2006.

Rank-based Inference in Nonstationary Time Series

University of Illinois (Urbana-Champaign), October 24, 2005; University of Toronto, November 9, 2005; Queens University, November 11, 2005; University of Montréal, 2006.

Quantile Cointegrating Regression: Estimation, Inference and Financial Applications
The First Symposium on Econometric Theory and Applications, Taipei, May 18-20, 2005.

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