

# Nianqing Liu

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## EDUCATION

Ph.D., Economics, Pennsylvania State University, Aug 2013  
Main advisor: Quang Vuong

M.A., Economics, Peking University, Jun 2007

B.S., Mathematics, Nankai University, Jun 2004

## EMPLOYMENT

2017 – now, Associate Professor, Shanghai University of Finance and Economics (SUFU)

2013 – 2017, Assistant Professor, Shanghai University of Finance and Economics (SUFU)

## RESEARCH INTERESTS

Applied Econometrics, Industrial Organization, Labor Economics

## PUBLICATION (then-assistant professor coauthor labeled with \*, then-student with \*\*)

1. “Estimation of Wage Inequality in the UK by Quantile Regression with Censored Selection”, with Songnian Chen, Hanghui Zhang\*, and Yahong Zhou, Dec 2023, *accepted, Journal of Econometrics*
2. “Nonparametric estimation of English auctions with selective entry: An application to online judicial auctions”, with Kexin Xu\*\*, Oct 2023, *online published, International Studies of Economics (previously known as Frontiers of Economics in China, FEC)*
3. “Nonparametric analysis of online judicial auctions of used cars in China”, with Kexin Xu\*\*, Oct 2023, *online published, System Engineering Theory and Practice (in Chinese)*
4. “Rationalization and Identification of Binary Games with Correlated Types,” with Quang Vuong and Haiqing Xu\*, *Journal of Econometrics*, Dec 2017, 201(2), 249-268
5. “A Nonparametric Test for Comparing Valuation Distributions in First-Price Auctions,” with Yao Luo\*, *International Economic Review*, Aug 2017, 58(3), 857-888

6. "A Note on 'A One-Sector Neoclassical Growth Model with Endogenous Retirement': Existence of Multiple Steady States," with Liutang Gong, *The Japanese Economic Review*, Dec 2012, 63 (4), 557-569
7. "Comparison of S-PLUS and Visual C++ Random Number Generator Properties," *Chinese Journal of Applied Probability and Statistics*, May 2007, 23(2), 215-219 (in Chinese)
8. "Mathematical Model of Optimal Problem in Credit Card Industry," with Wanyi Chen, *Forecasting*, Jan 2004, 23(1), 78-80 (in Chinese)

#### **PAPERS UNDER R&R/REVIEW (then-AP coauthor labeled with \*, then-student with \*\*)**

1. "Nonparametric Estimation of A Generalized Additive Model with A Flexible Additive Structure and Unknown Link", with Songnian Chen, Jian Zhang\*\*, and Yahong Zhou, September 2023, *revised and resubmitted, Econometric Theory*
2. "Nonparametric Identification and Estimation of Double Auctions with Bargaining," with Huihui Li\*, April 2023, *revise and resubmit, Econometric Theory*
3. "Nonparametric estimation of an incomplete model of English auctions: An application to online judicial auctions of used cars", with Kexin Xu\*\*, December 2022, *reject and resubmit, Journal of Applied Econometrics*
4. "Distribution Regression with Censored Selection," with Songnian Chen and Hanghui Zhang, October 2023, *submitted*

#### **WORKING PAPERS (then-AP coauthor labeled with \*)**

1. "Nonparametric Tests for Monotonicity of Strategies in Games of Incomplete Information," with Quang Vuong, November 2023  
*(A previous version of this paper was circulated under the title "Nonparametric Test of Monotonicity of Bidding Strategy in First-price Auctions.")*
2. "Identification and Estimation of Semiparametric Quantile Selection Models with Unknown Latent Copula," with Songnian Chen and Hanghui Zhang, August 2023
3. "Semiparametric Inference on Social Interactions with Homophily," with Haiqing Xu\*, Jan 2016

#### **RESEARCH GRANTS**

- National Natural Science Foundation of China (Major Program, 12 million RMB, PI: Ning Sun), 2024, PI for one sub-program (0.495 million RMB)
- Research Grants Council of Hong Kong (SRFS project, 7.8 million HKD, Principal Investigator (PI): Songnian Chen), 2021, Participant
- Shanghai Talent Development Fund Grant (150,000 RMB), 2019, PI

- National Natural Science Foundation of China (Key Program, 2.4 million RMB, PI: Yahong Zhou), 2019, PI for one of six sub-programs

## **HONORS**

- The 25th Zhong Zhen Scientific Research Fund Outstanding Achievement Award, Shanghai University of Finance and Economics, Jan 2019

## **CONFERENCE PRESENTATIONS AND SEMINARS**

2023: Peking Univ, Fudan Univ, Chinese Univ of Hong Kong, Shenzhen, Renmin Univ of China, Nankai Univ, Symposium on Advance in Panel Data and Time Series Econometrics (Xiamen)

2022: CAS & UCAS Chow Seminar, SUFE-CoB, YEAP

2021: Symposium on Econometrics and Big Data (Xiamen), Transdisciplinary Econometrics & Data Science (TEDS) seminar

2020: Xiamen Univ

2019: Asian Meeting of the Econometric Society (invited), China Meeting of the Econometric Society, Fudan Univ, Xiamen Univ, YEAP

2018: Asian Meeting of the Econometric Society, China Meeting of the Econometric Society

2017: Asian Meeting of the Econometric Society, China Meeting of the Econometric Society, Renmin University of China, YEAP

2016: Hong Kong Univ of Science and Technology, North American Summer Meeting of the Econometric Society, European Meeting of the Econometric Society, Asian Meeting of the Econometric Society, Peking Univ, Fudan Univ, Wuhan Univ, Shanghai Econometrics Workshop, Guangzhou Econometrics Workshop, Cross-Strait Workshop on Econometric Theory and Applications, YEAP

2015: New York University, University of Washington, University of British Columbia, Canadian Econometric Study Group (CESG), Fudan Univ, Shanghai Econometrics Workshop, YEAP

2014: University of Toronto, CESG, North American Summer Meeting of the Econometric Society, Shandong University, Shanghai Econometrics Workshop

2013: North American Summer Meeting of the Econometric Society, Renmin University of China

2012 and earlier: Penn State University, Southern Economic Association Annual Meeting, Missouri Economics Annual Conference

## **CONFERENCE ORGANIZATION**

- The 6th Shanghai Econometric Workshop, Shanghai University of Finance and Economics, June 22–23, 2016.

## **TEACHING EXPERIENCE**

Pennsylvania State University:

Instructor, Introduction to Econometrics (undergraduate), Summer 2011

SUFE (instructed in English, undergraduate teaching evaluation: *top 4.25%* at SUFE in past 5 years):

Intermediate Microeconomics (8 semesters), Intermediate Macroeconomics (3 semesters), Applied Econometrics (3 semesters), Introduction to Econometrics (9 semesters)

(Last update: December, 2023)