

# XIAODONG LIU

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## Research Interests

Econometrics, Applied Microeconomics

## Education

Ph.D. in Economics, The Ohio State University, 2007  
M.A. in Economics, The Ohio State University, 2002  
B.A. in Economics, Fudan University, China, 2001

## Employment

Associate Professor, Department of Economics, University of Colorado Boulder, 2015-  
Assistant Professor, Department of Economics, University of Colorado Boulder, 2007-2015

## Professional Experience

Associate Editor, *Journal of Spatial Econometrics*, 2020-  
Visiting Associate Professor, Department of Economics, University of Maryland, Fall 2015

## Honors and Awards

Elected Fellow of the Spatial Econometrics Association, 2019-  
Provost's Faculty Achievement Award, University of Colorado Boulder, 2018

## Publications

- [25] Chih-Sheng Hsieh, Michael König and Xiaodong Liu (2020) "A Structural Model for the Coevolution of Networks and Behavior", *The Review of Economics and Statistics*, accepted.
- [24] Lung-fei Lee, Xiaodong Liu, Eleonora Patacchini and Yves Zenou (2020) "Who is the Key Player? A Network Analysis of Juvenile Delinquency", *Journal of Business & Economic Statistics*, in press.
- [23] Xiaodong Liu (2020) "GMM Identification and Estimation of Peer Effects in a System of Simultaneous Equations", *Journal of Spatial Econometrics*, in press.
- [22] Michael König, Xiaodong Liu and Yves Zenou (2019) "R&D Networks: Theory, Empirics and Policy Implications", *The Review of Economics and Statistics* 101, 476-491.
- [21] Xiaodong Liu (2019) "Simultaneous Equations with Binary Outcomes and Social Interactions", *Econometric Reviews* 38, 921-937.
- [20] Xiaodong Liu and Paulo Saraiva (2019) "GMM Estimation of Spatial Autoregressive Models in a System of Simultaneous Equations with Heteroskedasticity", *Econometric Reviews* 38, 359-385.

- [19] Xiaodong Liu and Ingmar R. Prucha (2018) “A Robust Test for Network Generated Dependence”, *Journal of Econometrics* 207, 92-113.
- [18] Ethan Cohen-Cole, Xiaodong Liu and Yves Zenou (2018) “Multivariate Choices and Identification of Social Interactions”, *Journal of Applied Econometrics* 33, 165-178.
- [17] Souphala Chomsisengphet, Hua Kiefer and Xiaodong Liu (2018) “Spillover Effects in Home Mortgage Defaults: Identifying the Power Neighbor”, *Regional Science and Urban Economics* 73, 68-82.
- [16] Xiaodong Liu, Eleonora Patacchini and Edoardo Rainone (2017) “Peer Effects in Bed Time Decisions among Adolescents: A Social Network Model with Sampled Data”, *The Econometrics Journal* 20, S103-S125.
- [15] Xiaodong Liu and Jiannan Zhou (2017) “A Social Interaction Model with Ordered Choices”, *Economics Letters* 161, 86-89.
- [14] Xiaodong Liu (2017) “Identification of Peer Effects via a Root Estimator”, *Economics Letters* 156, 168-171.
- [13] Xiaodong Liu (2016) “Nonparametric Estimation of Large Auctions with Risk Averse Bidders”, *Econometric Reviews* 35, 98-121.
- [12] William Horrace, Xiaodong Liu and Eleonora Patacchini (2016) “Endogenous Network Production Functions with Selectivity”, *Journal of Econometrics* 190, 222-232.
- [11] Xiaodong Liu and Paulo Saraiva (2015) “GMM Estimation of SAR Models with Endogenous Regressors”, *Regional Science and Urban Economics* 55, 68-79.
- [10] Xiaodong Liu (2014) “Identification and Efficient Estimation of Simultaneous Equations Network Models”, *Journal of Business & Economic Statistics* 32, 516-536.
- [9] Xiaodong Liu, Eleonora Patacchini and Yves Zenou (2014) “Endogenous Peer Effects: Local Aggregate or Local Average?”, *Journal of Economic Behavior & Organization* 103, 39-59.
- [8] Xiaodong Liu (2013) “Estimation of a Local-Aggregate Network Model with Sampled Networks”, *Economics Letters* 118, 243-246.
- [7] Xiaodong Liu and Lung-fei Lee (2013) “Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments”, *Econometric Reviews* 32, 734-753.
- [6] Xiaodong Liu, John H. Kagel and Lung-fei Lee (2012) “Learning from Peers in Signaling Game Experiments”, *Journal of Applied Econometrics* 27, 1037-1058.
- [5] Xiaodong Liu (2012) “On the Consistency of the LIML Estimator of a Spatial Autoregressive Model with Many Instruments”, *Economics Letters* 116, 472-475.
- [4] Lung-fei Lee, Xiaodong Liu and Xu Lin (2010) “Specification and Estimation of Social Interaction Models with Network Structures”, *The Econometrics Journal* 13, 145-176.

- [3] Lung-fei Lee and Xiaodong Liu (2010) “Efficient GMM Estimation of High Order Spatial Autoregressive Models with Autoregressive Disturbances”, *Econometric Theory* 26, 187-230.
- [2] Xiaodong Liu, Lung-fei Lee and Christopher R. Bollinger (2010) “An Efficient GMM Estimator of Spatial Autoregressive Models”, *Journal of Econometrics* 159, 303-319.
- [1] Xiaodong Liu and Lung-fei Lee (2010) “GMM Estimation of Social Interaction Models with Centrality”, *Journal of Econometrics* 159, 99-115.

### **Selected Working Papers**

Chih-Sheng Hsieh, Michael König, Xiaodong Liu and Christian Zimmermann (2020) “Collaboration in Bipartite Networks”.

Chih-Sheng Hsieh, Michael König and Xiaodong Liu (2020) “Network Formation with Local Complements and Global Substitutes: The Case of R&D Networks”.

### **Selected Work in Progress**

Xiaodong Liu and Ingmar R. Prucha “Generalized Moran I Tests for Network Dependence in Panel Data”.

Denghui Chen, Hua Kiefer and Xiaodong Liu “Estimation of Social Network Models with Rational Expectations and Missing Observations”.

Hyunseok Jung and Xiaodong Liu “Test for Heterogenous Peer Effects”.

### **Selected Conference Presentations and Invited Seminars**

- 2020 Jinan University, Guangzhou, China (virtual seminar)
- 2019 The 13th World Conference of Spatial Econometrics Association, Pittsburgh, PA  
Midwest Econometrics Group, Columbus, OH  
Asia Meeting of the Econometric Society, Xiamen, China  
China Meeting of the Econometric Society, Guangzhou, China
- 2018 International Food Policy Research Institute, Washington D.C.  
China Meeting of the Econometric Society, Shanghai, China  
The 8th Shanghai Workshop of Econometrics, Shanghai, China  
Shandong University, Jinan, China
- 2017 Board of Governors of the Federal Reserve System, Washington D.C.  
Office of the Comptroller of the Currency, Washington D.C.
- 2016 Emory University, Atlanta, GA
- 2015 The 11th World Congress of the Econometric Society, Montreal, Canada  
CORE, Université catholique de Louvain, Louvain-la-Neuve, Belgium
- 2014 Chinese University of Hong Kong, Hong Kong, China  
University of Hong Kong, Hong Kong, China  
University of Zurich, Zurich, Switzerland
- 2013 The 7th World Conference of the Spatial Econometrics Association, Washington D.C.  
American University, Washington D.C.  
The Institute for the Study of Labor (IZA), Bonn, Germany  
Shanghai University of Finance and Economics, Shanghai, China  
Syracuse University, Syracuse, NY  
University of Maryland, College Park, MD
- 2012 The Econometric Society North American Summer Meeting, Chicago, IL

- 2009 The 19th Annual Meeting of the Midwest Econometrics Group, West Lafayette, IN  
 The Far East and South Asia Meeting of the Econometric Society, Tokyo, Japan  
 The International Symposium on Econometric Theory and Applications, Kyoto, Japan
- 2008 The 2<sup>nd</sup> World Conference of Spatial Econometrics Association, New York, NY
- 2007 AEA Annual Meeting, Chicago, IL
- 2006 The Far Eastern Meeting of the Econometric Society, Beijing, China
- 2005 The 9th World Congress of the Econometric Society, London, UK  
 The 15th Annual Meeting of the Midwest Econometrics Group, Carbondale, IL

### Research Support

Arts & Sciences Fund for Excellence, University of Colorado Boulder, 2019  
 CARTSS Faculty Award, University of Colorado Boulder, 2017

### Courses Taught

Econ 3818 Introductory Statistics w/ Computer Applications	Undergraduate
Econ 4818 Introduction to Econometrics	Undergraduate
Econ 7828 Econometrics	First-year Ph.D.
Econ 8828 Advanced Econometrics I	Second-year Ph.D.
Econ 8838 Advanced Econometrics II	Second-year Ph.D.

### PhD Dissertation Supervision

Advisor	Jaekyeong Shin (in progress), Sutianjie Zhou (in progress), Paulo Saraiva (2015)
Committee Member	Aolin Li (in progress), Julio Fernandez (2020), Sihong Xie (2019), Eric Penner (2017), Shan Zhou (2016), Xin Geng (2015), Na Kyeong Lee (2015), Yongho Choi (2014), Ross William Knippenberg (2014)

### Departmental Service

The graduate admissions committee (2008-2021, serving as the committee chair since 2016); the research/awards committee (2008-2010, 2019-2021); the PUEC committee (2016-2017, 2020-2021); the faculty recruiting committee (2017-2018); the graduate curriculum committee (2008-2009, 2011-2014); the undergraduate outcomes assessment committee (2007-2008), the computing resources liaison (2008-2016); and the library liaison (2012-2013).

### Professional Service

The Program Committee for the 5th Annual Conference of the International Association of Applied Econometrics (IAAE).

The Scientific Committee of the 15th International Workshop on Spatial Econometrics and Statistics.

Referee for: *American Economic Review*, *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Behavior & Organization*, *Journal of Economic History*, *Journal of the European Economic Association*, *Journal of Multivariate Analysis*, *Journal of Political Economy*, *Regional Science and Urban Economics*, *The Review of Economics and Statistics*.

**Citizenship** China (United States permanent resident).