

Zhijie Xiao

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, 2021.

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 $I(1)$ -stationary macro
, 2012.

Guest Editor, *Journal of Econometrics* special issue on $I(1)$ models and
, 2012

Guest Editor, *Journal of 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.

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.

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.

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
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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*

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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, - Penalized Maximum Log-likelihood Method, 2020, *Statistical and Probability Letters*.

82. Wu, Jilin, Xiaojun Song, and Zhijie Xiao. "Testing for Trend Specifications in Panel Data Models." *Journal of Business & Economic Statistics* (2022): 1-14.

Articles in Refereed Journals (in Chinese)

83 Zhang, S.Y. and Z.J. Xiao, "A Science and Technology Input-

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, W., Z. Xiao, Y. Ren, X. Yan, A Bi-integrative analysis of two-dimensional heterogeneous panel data models with group and cohort structure recovery, 2021.
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. Yanglin Li, Shaoping Wang, Sainan Jin, and Zhijie Xiao, A new test for testing and differentiating explosive/bubble processes
5. Wan, C. and Zhijie Xiao, Pessimistic Portfolio Selection: An Expected Utility Perspective.
6. Wu, Jilin, Xiaojun Song, Zhijie Xiao, Inference in Mildly Integrated Autoregression with Nonstationary Heteroskedasticity.
7. Chen, Qiang, Zhijie Xiao, Qingsong Yao, Robust Nonparametric Confidence Intervals for Treatment Effects in Panel Data Using Random Forest.

5. Wu, J., X. Song, and Z. Xiao, Adaptive estimation of near-stationary autoregression with time-varying variances.
6. Dong, C. R. Chen, W. Liu, and Z. Xiao, Functional Quantile Autoregression.
7. Jianya Lu, Wei Biao Wu, Zhijie Xiao, Lihu Xu, -mixing
time series in Hilbert space.

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.
8. Dai, S., Sim, N., and Z. Xiao, Seemly Irrelevant Instrumental Estimation.
9. J. Lu, Y. Mo, Z. Xiao, AND L. Xu, Distribution Estimation and Change Point Detection for Time Series via DNN-Based GANs

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.

Doctoral Dissertation Committees

Names

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Gamini Premaratne	Lin Zhang	Andre H. Barreto	Brian Wicker
Michael McAvoy	Roberto Perrolli	Luiz R. Oliveira Lima	Tuckchung Lee
Aurobindo Ghosh	Marcelo Mello	Lingjie Ma	Luyang Fu
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Yingying Dong	Chunhua Lan	Yi Shang	Hongtao Zhou
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