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 -stationary macro , 2012.

Guest Editor, *Journal of Econometrics* special issue on ta 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.

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75. Xie, F., and Z. Xiao, - Penalized Maximum Log-likelihood Method, 2020, *Statistical and Probability Letters*.

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

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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 ifferentiating 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

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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
Dingkun Ge	Pavel Kapinos	Pradosh Simlai	Zhihong Chen
Todd Prono	Alex Chang	Chi Wan	Nicolas Sim
Yingying Dong	Chunhua Lan	Yi Shang	Hongtao Zhou
Chuanliang Jiang	Xinhao Dong	Chuanqi Zhu	Naijing Huang
Jinhang Cai	Wen Zhang	Yubang Tian	Bo Wang
Francesca Toscano	Mehmet Ezer	Michael F. Connolly	Lia (Liang) Ying
Zitong Liu	Liyang Hong	Yushan Hu	Xiaoying Lan
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