RÉSUMÉ of ZONGWU CAI

January 10, 2024

ADDRESS:

Department of Economics
University of Kansas
1460 Jayhawk Boulevard
Lawrence, KS 66045
USA
Tel: +1 (785) 864-1886 (Office)
Fax: +1 (785) 864-5270 (Department)
Office: Snow Hall, Room 352
E-mail: caiz@ku.edu or zongwucai@gmail.com
Home page: http://www.people.ku.edu/˜ z397c158/index.html

EDUCATION:

- 1995 Ph.D. in Statistics, University of California, Davis, USA
- 1988 M.S. in Statistics, Zhejiang University, Hangzhou, China
- 1982 B.S. in Mathematics, China University of Geosciences, Wuhan, China

ACADEMIC and PROFESSIONAL POSITIONS:

- The Charles Oswald Distinguished Professor of Econometrics & Professor of Economics, Department of Economics, University of Kansas, July, 2021 —
- The Charles Oswald Professor of Econometrics & Professor of Economics, Department of Economics, University of Kansas, July, 2013 — June, 2021.
- Professor: Department of Mathematics & Statistics, University of North Carolina at Charlotte, July, 2005 – June, 2013
- Associate Professor, Department of Mathematics & Statistics, University of North Carolina at Charlotte, July, 2002 -June, 2005
- Assistant Professor, Department of Mathematics & Statistics, University of North Carolina at Charlotte, July, 1998 - June, 2002

- Assistant Professor, Department of Mathematics, Missouri State University, July, 1995 - June, 1998
- Instructor, GTA and GRA, Department of Statistics, University of California, Davis, September, 1991 - June, 1995
- Lecturer, Department of Mathematics, Zhejiang University, China, September, 1988 - August, 1991
- Applied Statistician, Institute for Remote Sensing, China University of Geosciences, Wuhan, China, July, 1982 - July, 1985

- Adjunct Professor, Center for East Asian Studies, University of Kansas, 2015 — present
- Visiting Professor, The Wang Yanan Institute for Studies in Economics, Xiamen University, China, 2019.09-2019.12 (sabbatical leave).
- Adjunct Professor, Department of Economics, University of North Carolina at Charlotte, July, 2005 — June, 2013.
- Guest Professor, Shandong University of Finance and Economics, Jinan, China, 2016 – 2019.
- Affiliate Research Professor, Department of Mathematical Sciences, Florida Atlantic University, July, 2013 — June, 2017.
- Guest Professor, North China Electric Power University, Beijing, China, 2014 — 2017.
- Guest Professor, Dongbei University of Finance and Economics, China, 2014 — 2019.
- Guest Professor, College of Business, Shanghai Normal University, China, 2007 — 2009.
- Guest Professor, School of Finance, Nanjing University of Economics and Finance, China, 2008 - 2010.
- Guest Professor, College of Economics, Zhejiang University, China, 2006 — 2008.
- Member of Scientific Committee, the Center for Statistical Research, Chinese Academy of Sciences, 2005 — 2008.
- Visiting Professor, College of Economics and Management, Shanghai Jiaotong University, China, 2004 - 2006.
- Guest Professor, China University of Geosciences, Wuhan, China, 2002 - 2006.
- Guest Professor, Qingdao University, China, 2002 - 2006.
- Visiting Professor, Humboldt University, Germany, Summer of 2002.
- Visiting Professor, Litoral University, France, Summer of 1999.

ACADEMIC AWARDS and HONORS:

- ⋆ The Econometric Theory Multa Scripsit Award, 2014.
- ⋆ Fellow of The American Statistical Association (ASA), 2013.
- ⋆ Fellow of the *Journal of Econometrics*, 2019
- ⋆ Julius R. Blum Memorial Award to the outstanding graduate students, UC-Davis, 1992.
- ⋆ Second Award for Excellent Achievements in Research by Zhejiang Province, China, 1991.
- ⋆ The Chairman of The Regents for the Chinese Economists Society (CES) for 2020.01 - 2020.12
- ⋆ The President of The Chinese Economists Society for 2018.08 - 2019.08
- ⋆ Member of the Board of Directors of the CES for 2015-2016

PROFESSIONAL MEMBERSHIP:

- ⋆ Member of the American Economic Association (AEA)
- ⋆ Member of the Chinese Economists Society (CES)
- ⋆ Member of The Econometrics Society (ES)
- ⋆ Life-Time Member of The American Statistical Association (ASA)
- ⋆ Member of The Society of Economic Measurement (SEM)
- ⋆ Member of Institute of Mathematical Statistics (IMS)
- ⋆ Life-Time Member of The International Chinese Statistical Association (ICSA)
- ⋆ Member of The Society of Financial Econometrics (SoFiE)

EDITORIAL WORK:

- Associate Editor, *Frontiers in Artificial Intelligence*, 2023 – .
- Associate Editor, *AI in Business*, 2023 – .
- Associate Editor, *China Journal of Econometrics*, 2021 – .
- Member of Editorial Board, *Econometric Reviews*, 2016 –.
- Member of Editorial Board, *Econometrics*, 2012 – .
- Member of Editorial Board, *Journal of Systems Science & Complexity*, 2020.03 – .

- Member of Editorial Board, *Annal of Financial Economics*, 2016 – .
- Associate Editor, *African Finance Journal*, 2010 – .
- Member of Editorial Board, *Big Data and Cloud Innovation*, 2017 – .
- Member of Editorial Board, *Applied Mathematics – A Journal Of Chinese Universities*, 2012 – .
- Member of Editorial Board, *International Journal of Energy and Statistics*, 2013 –.
- Associate Editor, *Journal of Business and Economic Statistics*, 2012.08 – 2019.08.
- Associate Editor, *Econometric Theory*, 2010.01 – 2016.12.
- Member of Editorial Board, *Journal of Testing and Evaluation*, 2012 — 2013.
- Guest Editor for the special issue of *Journal of Econometrics*, 2010.
- Guest Editor for the special issue of *Journal of Econometrics*, 2015.
- Guest Editor for the special issue of *Journal of Management Science and Engineering*, 2018.

RESEARCH INTERESTS:

- Business Analytics
- Data Science and Machine Learning Methods
- Quantitative Finance in Big Data
- Theoretical and Applied Econometrics
- Financial Econometrics and Financial Engineering
- Panel Data Analysis
- Quantitative Finance and Risk Management
- Micro-econometrics
- Economic Analysis and Program Evaluation
- Macro-econometrics
- Nonlinear Time Series Modeling
- Nonparametric Curve Estimation and Tests
- Survival and Longitudinal Analysis with Applications in Economics and Finance

PUBLICATIONS:

1. Papers Submitted by January 10, 2024:

142. Cai, Z., G. Liu, W. Long and X. Luo (2023). Semiparametric conditional mixture copulas with copula selection. Submitted to *Econometric Theory*.

141. Cai, Z., Y. Fang, M. Lin and M. Zhan (2023). Estimating quantile treatment effects for panel data. Submitted to *Scientia Sinica Mathematica*.

140. Cai, Z. and Gunawan. (2023). A combination forecast for nonparametric models with structural breaks. Submitted to *Journal of Business & Economic Statistics*

139. Bao, H., Z. Cai, Y. Sun and S. Wang (2023). Penalized model averaging for high-dimensional quantile regressions. Submitted to *Journal of Econometrics*.

138. Sun, Y, S. Hong and Z. Cai (2023). Optimal local model averaging for divergent-dimensional functional-coefficient regressions. Submitted to *Journal of Econometrics*.

2. Papers Revised and Re-submitted (R&R) by January 10, 2024

137. Cai, Z., Y. Fang and D. Tian (2023). Assessing tail risk via a generalized conditional autoregressive expectile model. R&R for *Journal of Financial Econometrics*.

136. Cai, Z., Y. Fang, M. Lin and Z. Wu (2023). A quasi synthetic control method for nonlinear models with high-dimensional covariates. R&R for *Statistica Sinica*.

135. Cai, Z., H. Mei and R. Wang (2023). A model specification test for nonlinear stochastic diffusions with delay. R&R for *Statistical Inference for Stochastic Processes*.

134. Liu, X., H. Liu and Z. Cai (2023). Time-varying relative risk aversion: Theoretical mechanism and empirical evidence. R&R for *Journal of Empirical Finance*.

133. Cai, Z. and X. Liu (2022). Functional-coefficient VAR model for dynamic quantiles and its application to constructing nonparametric financial network. R&R *Journal of Business & Economic Statistics*.

132. Cai, Z., M. Shi, W. Wu and Y. Zhao (2022). A panel quantile model with individual effects with testing financial pecking order theory. R&R for *Econometric Reviews*.

3. Papers Accepted or Forthcoming:

131. Cai, Z., Y. Fang, M. Lin and S. Tang (2021). A nonparametric test for testing heterogeneity in conditional quantile treatment effects. Accepted by *Econometric Theory*.

130. Cai, Z., Y. Fang, M. Lin and S. Tang (2022). Testing conditional independence in casual inference for time series data. Forthcoming in *Statistica Neerlandica* with DOI: https://doi.org/10.1111/stan.12323.

129. Cai, Z. and S.Y. Chang (2022). A new test for testing predictability of asset returns with structural breaks. *Journal of Financial Econometrics* with DOI: https://doi.org/10.1093/jjfinec/nbad018.

4. **Papers Published:**

128. Cai, Z., J. Yuan and Y. Peng (2023). Economic policy uncertainty and macroeconomic forecasting – Based on a new textual mining method. *China Journal of Econometrics*, **3**(3), 615-635.

127. Cai, Z., H. Chen and X. Liao (2023). A new robust inference for predictive quantile regression. *Journal of Econometrics*, **234**(1), 227-250.

126. Cai, Z. and T. Juhl (2023). The distribution of rolling regression estimators. *Journal of Econometrics*, **235**(2), 1447-1463.

125. Yuan, J., Y. Dong, W. Zhai and Z. Cai (2023). Economic policy uncertainty: Cross-country linkages and spillover effects on economic development in some Belt and Road countries. *Journal of Systems Science and Complexity*, **36**(3), 1169-1188.

124. Zhu, F., M. Liu, S. Ling and Z. Cai (2023). Testing for structural change of predictive regression model to threshold predictive regression model. *Journal of Business & Economic Statistics*, **41**(1), 228-240.

123. Fang, Y., Z. Cai, Z. Liu and M. Lin (2022). Econometric evaluation of macro prudential policy effects on financial stability. *China Journal of Econometrics*, **2**(4), 715-737.

122. Yuan, J., Y. Peng, Z. Cai and Z. Zhang (2022). A quantitative evaluation of interest rate liberalization reform in China. *Annals of Economics and Finance*, **23**(2), 197-221.

121. Liu, Z., Z. Cai and Y. Fang (2022). Policy evaluation of monetary policy and macro-prudential policy in China. *Economic Research Journal*, **57**(4), 138-153.

120. Liu, G., W. Long, B. Yang and Z. Cai (2022). Semiparametric estimation and model selection for conditional mixture copula models. *Scandinavian Journal of Statistics*, **49**(1), 287-330.

119. Yang, B., Z. Cai, C. Hafner and G. Liu (2022). Time-varying mixture copula models with copula selection. *Statistica Sinica*, **32**(4), 1049-1077.

118. Cai, Z., Y. Fang and Q. Xu (2022). Testing capital asset pricing models using functional-coefficient panel data models with cross-sectional dependence. *Journal of Econometrics*, **227**(1), 114-133.

117. Duan, H., D. Yuan, Z. Cai and S. Wang (2022). Valuing the impacts of climate change on China's economic growth. *Economic Analysis and Policy*, **74**, 155-174.

116. Zhan, M., Z. Cai, Y. Fang and M. Lin (2022). Recent advances in statistical methodologies in evaluating program for high-dimensional data. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **37**(1), 131-146.

115. Tang, S., Cai, Z., Y. Fang and M. Lin (2021). A new quantile treatment effect model to study smoking effect on birth weight during mother's pregnancy. *Journal of Management Science and Engineering*, **6**(3), 336-343.

114. Cai, Z., Y. Fang and Y. Qi (2021). Forty's years of quantitative research in China: Retrospectives and perspectives. *Journal of Management Science and Engineering*, **6**(3), 247-248.

113. Cai, Z., Y. Fang, M. Lin and S. Tang (2021). Estimation of partially conditional quantile treatment effects. *China Journal of Econometrics*, **1**(4), 741-762.

112. Fan, J., M. Zhan, Z. Cai, Y. Fang and M. Lin (2021). Covariate balancing propensity score estimation with variable selection based on GMM-LASSO approach. *Systems Engineering: Theory & Practice*, **41**(10), 2631-2639.

111. Xu, Q., Z. Cai and Y. Fang (2021). Semiparametric inferences on fixed effects panel data models via nearest neighbor difference transformation. *Econometric Reviews*, **40**(10), 919-943.

110. Wu, W., W. Zhen, J. Yang and Z. Cai (2021). Corporate risk information disclosure and bond risk premium based on text analysis of bond prospectus. *Systems Engineering: Theory & Practice*, **41**(7), 1650-1671.

109. Yang, B., X. Liu, L. Peng and Z. Cai (2021). Unified tests for a dynamic predictive regression. *Journal of Business & Economic Statistics*, **39**(3), 684-699.

108. Cai, Z. (2021). Recent developments in estimating treatment effects for panel data. *China Journal of Econometrics*, **1**(2), 233-249.

107. Duan, H., Q. Bao, K. Tian, S. Wang, C. Yang and Z. Cai (2021). The hit of the novel coronavirus outbreak to China economy. *China Economic Review*, **67**, 101606:1-17.

106. Hong, S., Z. Zhang and Z. Cai (2021). Testing heteroskedasticity for predictive regressions with nonstationary regressors. *Economics Letters*, **201**, 109781: 1-4.

105. Yang, B., W. Long, L. Peng and Z. Cai (2020). Testing predictability of US housing price index returns based on an IVX-AR model. *Journal of The American Statistical Association*, **115**(532), 1598-1619.

104. Fang, Y., S. Tang, Z. Cai and M. Lin (2020). An alternative testing for conditional unconfoundedness using auxiliary variables. *Economics Letters*, **194**, 109310:1-5.

103. Ma, C., X. Mi and Z. Cai (2020). Nonlinear and time-varying risk premia. *China Economic Review*, **62**, 101467: 1-30.

102 Xu, G., C. Ma, Z. Cai and Y. Jia (2020). A Study on how information-based profits to make an impact on moral hazard and institutional investors' bids. *System Engineering: Theory & Practice*, **40**(4), 817-830.

101. Liu, Z., Z. Cai, Y. Fang and M. Lin (2020). Statistical analysis and evaluation of macroeconomic policies: A selective review. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **35**(1), 57-83.

100. Tian, D., Z. Cai and Y. Fang (2019). Econometric modeling for risk measures: A selective review of the recent literature. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **34**(2), 205-228.

99. Yang, J., W. Wu and Z. Cai (2019). A study on impact of corporate social responsibility on the value of cash holdings. *System Engineering: Theory & Practice*, **39**(4), 893-905.

98. Yang, J., W. Wu, X. Mao and Z. Cai (2019). Quantile analysis of investment in private participation in infrastructure projects. *Annals of Financial Economics*, **14**(1), 1950005 (26 pages).

97. Liu, X., B. Yang, Z. Cai and L. Peng (2019). A unified test for predictability of asset returns regardless of properties of predicting variables. *Journal of Econometrics*, **208**(1), 141-159.

96. Cai, Z., Y. Fang, M. Lin and J. Su (2019). Inferences for a partially varying coefficient model with endogenous regressors. *Journal of Business & Economic Statistics*, **37**(1), 158-170.

95. Zheng, J., W. Gu, B. Xu and Z. Cai (2018). The estimation for Lévy processes in high frequency data. *Econometric Reviews*, **37**(10), 1051-1066.

94. Cai, Z., Y. Fang and D. Tian (2018). Assessing tail risk using expectile models with partially varying coefficients. *Journal of Management Science and Engineering*, **3**(4), 179-209.

93. Cai, Z., Y. Hong and S. Wang (2018). Econometric modeling and economic forecasting. *Journal of Management Science and Engineering*, **3**(4), 211-214.

92. Duan, H. and Z. Cai (2018). Innovation, endogenous growth and climate change: Comments on works of the 2018 Nobel Prize winners in economic sciences. *Management Review*, **30**(10), 1-13.

91. Cai, Z., L. Chen and Y. Fang (2018). A semiparametric quantile panel data models with partially varying coefficients with an application to the growth effect of FDI. *Journal of Econometrics*, **206**(2), 531-553.

90. Cai, Z., C. Hsiao and Y. Hong (2018). Advance in theoretical econometrics – essays in honor of Takeshi Amemiya. *Journal of Econometrics*, **206**(2), 279-281.

89. Liao, X., Z. Cai and H. Chen (2018). A perspective on recent methods on testing predictability of asset returns. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **33**(2), 127-144.

88. Yang, J., W. Wu, M. Zhong and Z. Cai (2017). Earnings management and liquidity risk. *Journal of Systems Engineering*, **32**(3), 346-359.

87. Cai, Z., B.-Y. Jing, X.-B. Kong and Z. Liu (2017). Nonparametric regression with nearly integrated regressors under long run dependence. *Econometrics Journal*, **20**(1), 118-138.

86. Sun, Y., Z. Cai and Q. Li (2016). A consistent nonparametric test on semiparametric smooth coefficient models with integrated time series. *Econometric Theory*, **32**(4), 988-1022.

85. Liu, X., F. Yang and Z. Cai (2016). Does relative risk aversion vary with wealth? Evidence from households' portfolio choice data. *Journal of Economic Dynamics and Control*, **69**, 229-248.

84. Xu, Q., Z. Cai and Y. Fang (2016). Panel data models with cross-sectional dependence: a selective review. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **31**(2), 127-148.

83. Cai, Z., T. Juhl and B. Yang (2015). Functional index coefficient models with variable selection. *Journal of Econometrics*, **189**(2), 272-284.

82. Cai, Z., Y. Ren and B. Yang (2015). A semiparametric conditional capital asset pricing model. *Journal of Banking and Finance*, **61**, 117-126.

81. Liu, X., Z. Cai and R. Chen (2015). Functional coefficient seasonal time series models with an application of Hawaii tourism data. *Computational Statistics*, **30**(3), 719-744.

80. Lin, W., Z. Cai, Z. Li and L. Su (2015). Optimal smoothing in nonparametric conditional quantile derivative function estimation. *Journal of Econometrics*, **188**(2), 502-513.

79. Cai, Z., Y. Wang and Y. Wang (2015). Testing instability in predictive regression model with nonstationary regressors. *Econometric Theory*, **31**(5), 953-980.

78. Cai, Z., Y. Ren and L. Sun (2015). Pricing kernel estimation: Local estimating equation approach. *Econometric Theory*, **31**(3), 560-580.

77. Li, X., Z. Cai and Y. Ren (2015). A new test on the conditional capital asset pricing model. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **30**(2), 163-186.

76. Cai, Z., J. Su and Sufianti (2015). A regression analysis of expected shortfall. *Statistics and Its Interface*, **8**(3), 295-303.

75. Cai, N., Z. Cai, Y. Fang and Q. Xu (2015). Forecasting major Asian exchange rates using a new semiparametric STAR model. *Empirical Economics*, **48**(1), 407-426.

74. Cai, Z., J. Jiang, J. Zhang and X. Zhang (2015). A new semiparametric test for superior predictive ability. *Empirical Economics*, **48**(1), 389-405.

73. Cai, Z., L. Chen and F. Fang (2015). Semiparametric estimation of partially varying-coefficient dynamic panel data models. *Econometric Reviews*, **34**(6-10), 694-718.

72. Cai, Z. and Y. Wang (2014). Corrigendum to "Testing predictive regression models with nonstationary regressors" [J. Econometrics 178 (2014) 4-14], *Journal of Econometrics*, **181**(2), 194.

71. Cai, Z. and X. Wang (2014). Selection of mixed copula model via penalized likelihood. *Journal of The American Statistical Association*, **109**(506), 788-801.

70. Zhu, F., Z. Cai and L. Peng (2014). Predictive regressions for macroeconomics data. *The Annals of Applied Statistics*, **8**(1), 577-594.

69. Cai, Z. and Y. Wang (2014). Testing predictive regression models with nonstationary regressors. *Journal of Econometrics*, **178**(1), 4-14.

68. Sun, Y. Z. Cai and Q. Li (2013). Semiparametric functional coefficient models with integrated covariates. *Econometric Theory*, **29**(3), 659-672.

67. Cai, N., Z. Cai and Y. Fang (2013). A new nonparametric stability test with an application to major Chinese macroeconomic time series. *Applied Mathematics – A Journal Of Chinese Universities, Series B*, **28**(1), 1-16.

66. Cai, Z., L. Chen and Y. Fang (2012). A new forecasting model for USD/CNY exchange rate. *Studies in Nonlinear Dynamics and Econometrics*, **16**(3), Article 4, 1-18.

65. Cai, Z. and H. Xiong (2012). Partially varying-coefficient instrumental variables models. *Statistica Neerlandica*, **66**(2), 85-110.

64. Cai, Z., L. Chen and Y. Fang (2012). Semi-parametric forecasting model for USD/CNY exchange rate. *System Engineering: Theory & Practice*, **32**(4), 685-692.

63. Cai, Z. and Z. Xiao (2012). Semiparametric quantile regression estimation in dynamic models with partially varying coefficients. *Journal of Econometrics*, **167**(2), 413-425.

62. Cai, Z., Y. Fang, and H. Li (2012). Weak instrumental variables models for longitudinal data. *Econometric Reviews*, **31**(4), 361-389.

61. Cai, Z., Y. Fang and J. Su (2012). Reducing asymptotic bias of weak instrumental estimation using independently repeated cross-sectional information. *Statistics and Probability Letters*, **82**(1), 180-185.

60. Cai, Z. (2011). Nonparametric regression models with integrated covariates. In *Nonparametric Statistical Methods and Related Topics (Eds: J. Jiang, G.G. Roussas and F.J. Samaniego): A Festschrift in Honor of Professor P.K. Bhattacharya on his 80th Birthday*, pp.257-275.

59 Yang, B., S. Wang and Z. Cai (2011). Nonparametric approach to calculate seasonal factors for AADT estimation. *IFAC Proceedings Volumes*, **44**(1) , 10727-10732.

58. Cai, Z. (2010). Functional coefficient models for economic and financial data. In *Oxford Handbook of Functional Data Analysis (Eds: F. Ferraty and Y. Romain).* Oxford University Press, Oxford, UK, pp.166-186.

57. Ma, Y., M. Chen, Z. Cai and M. Zhang (2010). Mean-reverting jump diffusion model of China stock warrants. *System Engineering: Theory & Practice*, **30**(1), 14-21.

56. Cai, Z. and Y. Hong (2009). Some recent developments in nonparametric finance. *Advances in Econometrics*, **25**, 379-432.

55. Cai, Z., J. Gu and Q. Li (2009). Some recent developments on nonparametric econometrics. *Advances in Econometrics*, **25**, 495-549.

54. Chen, R., Z. Cai and M. Chen (2009). The minimum-LPM hedge ratio based on the mixed copula method. *Journal of Xiamen University: Arts & Social Sciences*, **58**(3), 34-40.

53. Cai, Z., Q. Li and Y. Park (2009). Functional-coefficient models for nonstationary time series data. *Journal of Econometrics*, **148**(2), 101-113.

52. Cai, Z. and X. Xu (2008). Nonparametric quantile estimations for dynamic smooth coefficient models. *Journal of the American Statistical Association*, **103**(484), 1596-1608.

51. Cai, Z. and H. Li (2008). Convergency and divergency of functional coefficient weak instrumental variables models. *Statistics and Its Interface*, **1**(2), 333-346.

50. Cai, Z. and X. Wang (2008). Nonparametric methods for estimating conditional value-at-risk and expected shortfall. *Journal of Econometrics*, **147**(1), 120-130.

49. Cai, Z. and Q. Li (2008). Nonparametric estimation of varying coefficient dynamic panel models. *Econometric Theory*, **24**(5), 1321-1342.

48. Cai, Z. (2007). Trending time varying coefficient time series models with serially correlated errors. *Journal of Econometrics*, **136**(1), 163-188.

47. Cai, Z., M. Das, H. Xiong and X. Wu (2006). Functional coefficient instrumental variables models. *Journal of Econometrics*, **133**(1), 207-241.

46. Cai, Z. and R. Chen (2006). Flexible seasonal time series models. *Advances in Econometrics* (T. Fomby and D. Terrell, eds.), **20**(2), 63-87.

45. Ould-Said, E. and Z. Cai (2005). Strong uniform consistency of nonparametric estimation of the censored conditional mode function. *Journal of Nonparametric Statistics*, **17**(7), 797-806.

44. Cai, Z. (2003). Local quasi-likelihood approach to varying-coefficient discrete-valued time series models. *Journal of Nonparametric Statistics*, **15**(6), 693-711.

43. Cai, Z. and E. Ould-Said (2003). Local M-estimator for nonparametric time series. *Statistics and Probability Letters*, **65**(4), 433-449.

42. Cai, Z. (2003). Weighted local linear approach to censored nonparametric regression. In *Recent Advances and Trends in Nonparametric Statistics* (M.G. Akritas and D.M. Politis, eds.), 217-231.

41. Cai, Z. and Y. Hong (2003). Nonparametric methods in continuous-time finance: A selective review. In *Recent Advances and Trends in Nonparametric Statistics* (M.G. Akritas and D.M. Politis, eds.), 283-302.

40. Cai, Z. (2003). Nonparametric estimation equations for time series data. *Statistics and Probability Letters*, **62**(4), 379-390.

39. Cai, Z. and Y. Sun (2003). Local linear estimation for time-dependent coefficients in Cox's regression models. *Scandinavian Journal of Statistics*, **30**(1), 93-111.

38. Fan, J., Q. Yao and Z. Cai (2003). Adaptive varying-coefficient linear models. *Journal of the Royal Statistical Society, series B*, **65**(1), 57-80.

37. Cai, Z. (2002). A two-stage approach to additive time series models. *Statistica Neerlandica*, **56**(4), 415-433.

36. Cai, Z. (2002). Two-step likelihood estimation procedure for varying-coefficient models. *Journal of Multivariate Analysis*, **82**(1), 189-209.

35. Cai, Z. (2002). Regression quantiles for time series. *Econometric Theory*, **18**(1), 169-192.

34. Cai, Z. (2002).Estimating a distribution function for censored time series data. *Journal of Multivariate Analysis*, **78**(2), 299-318.

33. Cai, Z., Q. Yao and W. Zhang (2001). Smoothing for discrete-valued time series. *Journal of the Royal Statistical Society, series B*, **63**(2), 357-375.

32. Cai, Z. (2001). Weighted Nadaraya-Watson regression estimation. *Statistics and Probability Letters*, **51**(3), 307-318.

31. Cai, Z. and L. Qian (2000). Local estimation of a biometric function with covariate effects. In *Asymptotics in Statistics and Probability* (M. Puri, ed), 47-70.

30. Cai, Z. and J. Fan (2000). Average regression surface for dependent data. *Journal of Multivariate Analysis*, **75**(1), 112-142.

29. Cai, Z., P.A. Naik and C.L. Tsai (2000). Denoised least squares estimators: An application to estimating advertising effectiveness. *Statistica Sinica*, **10**(4), 1231-1241.

28. Cai, Z., J. Fan and Q. Yao (2000). Functional-coefficient regression models for nonlinear time series. *Journal of the American Statistical Association*, **95**(451), 941-956.

27. Cai, Z., J. Fan and R. Li (2000). Efficient estimation and inferences for varying-coefficient models. *Journal of the American Statistical Association*, **95**(451), 888-902.

26. Cai, Z. and E. Masry (2000). Nonparametric estimation of additive nonlinear ARX time series: local linear fitting and projections. *Econometric Theory*, **16**(4), 465-501.

25. Cai, Z. and R.C. Tiwari (2000). Application of a local linear autoregressive model to BOD time series. *Environmetrics*, **11**(3), 341-350.

24. Cai, Z. and G.G. Roussas (1999). Berry-Esseen bounds for smooth estimate of a distribution function under association. *Journal of Nonparametric Statistics*, **11**(1-3), 79-106.

23. Cai, Z. and G.G. Roussas (1999). Weak convergence for smooth estimator of a distribution function under negative association. *Journal of Stochastic Analysis and Applications*, **17**(2), 145-168.

22. Cai, Z. and C.L. Tsai (1999). Diagnostics for nonlinearity in generalized linear models. *Journal of Statistical Computation and Simulation*, **29**(4), 445-469.

21. Cai, Z. and G.G. Roussas (1998). Kaplan-Meier estimator under association. *Journal of Multivariate Analysis*, **67**(2), 318-348.

20. Cai, Z. (1998). Kernel density and hazard rate estimation for censored dependent data. *Journal of Multivariate Analysis*, **67**(1), 23-34.

19. Tsai, C.-L., Z. Cai and X.Z. Wu (1998). The examination of residual plots. *Statistica Sinica*, **8**(2), 445-465.

18. Cai, Z. and G.G. Roussas (1998). Efficient estimation of a distribution function under quadrant dependence. *Scandinavian Journal of Statistics*, **25**(1), 211-224.

17. Cai, Z. (1998). Asymptotic properties of Kaplan-Meier estimator for censored dependent data. *Statistics and Probability Letters*, **37**(4), 381-389.

16. Cai, Z., C.M. Hurvich and C.L. Tsai (1998). Score tests for heteroscedasticity in wavelet regression models. *Biometrika*, **85**(1), 229-234.

15. Cai, Z. and G.G. Roussas (1997). Smooth estimate of quantiles under association. *Statistics and Probability Letters*, **36**(3), 275-287.

* Cai, Z. (1995). *Statistical Inference under Dependence*. Ph.D. Dissertation (1995), Department of Statistics, University of California, Davis.

14. Cai, Z. (1993). Uniform strong convergence and rates for the kernel estimator of a distribution function and a regression function under weakly dependent observations. *Journal of Applied Probability and Statistics*, **9**(1), 11-17.

13. Cai, Z. (1993). Asymptotic normality of recursive kernel density estimator under dependent assumptions. *Journal of Applied Probability and Statistics*, **9**(2), 123–129.

12. Cai, Z. and G.G. Roussas (1992). Uniform strong estimation under α -mixing, with rates. *Statistics and Probability Letters,* **15**(1), 47-55.

11. Cai, Z. (1992). On complete convergence of nonparametric regression M-quantiles. *Journal of System Sciences and Mathematics*, **5**(3), 227–232.

10. Cai, Z. (1992). Moderate deviations and large deviations for generalized L-statistics. *Chinese Annals of Mathematics, Series A*, **13**(3), 364-372.

9. Cai, Z. (1992). Strong approximation and Erdös-Rènyi type laws of sum for independently but non-identically random variables. *Journal of Hangzhou University*, **19**(3), 240-246.

8. Cai, Z. (1991). Strong consistency and rates for recursive nonparametric conditional probability density estimator under (α, β)-mixing conditions. *Stochastic Processes and Their Applications*, **38**(2), 323-333.

7. Cai, Z. (1991). Some remarks on the strong convergence of weighted sums for independent random variables. *Applied Mathematics - A Journal of Chinese Universities, Series A*, **6**(1), 44-51.

6. Cai, Z. (1991). On Chernoff type large deviations for trimmed U-statistics. *Journal of Hangzhou University*, **18**(1), 21-26.

5. Cai, Z. (1991). Convergence properties for stochastic measures of the accuracy of double kernel estimator of conditional probability density. *Journal of Hangzhou University*, **18**(4), 390-401.

4. Cai, Z. (1990). Strong consistency and rates for estimator of probability density for weakly dependent random variables. *Journal of Systems Science and Mathematical Sciences*, **10**(4), 360-370.

3. Cai, Z. (1989). Rate of convergence in the SLLN for dependent random variables. *Chinese Journal of Applied Probability and Statistics*, **5**(3), 256-264.

2. Cai, Z. (1989). Central limit theorem for integrated square error of double kernel estimator of conditional density. *Journal of Hangzhou University,* **16**(2), 123-131.

1. Cai, Z. (1988). A strong law for linear functions of order statistics under dependent assumptions. *Journal of Hangzhou University*, **15**(4), 378-383.

5. Working Papers:

1. Cai, Z. and Z. Zhong (2008). Functional coefficient stochastic volatility model. *Working Paper*, The Wang Yanan Institute for Studies in Economics, Xiamen University.

2. Cai, Z. and L. Zhang (2008). Testing for discontinuous diffusion models versus jump diffusion models. *Working Paper*, The Wang Yanan Institute for Studies in Economics, Xiamen University.

3. Cai, Z. and L. Zhang (2008). Information effect for different firm-size – via the nonparametric jump-diffusion model. *Working Paper*, The Wang Yanan Institute for Studies in Economics, Xiamen University.

4. Cai, Z. and H. Wu (2002). Local quasi-likelihood method for generalized random curve models with longitudinal data. *Working Paper*, Department of Mathematics and Statistics, University of North Carolina at Charlotte.

ACADEMIC GRANTS:

- NSF Grant for the proposal "Nonlinear and Nonstationary Time Series Modeling with Its Applications", 2004-2007, #DMS-0404954

- NSF Grant for the proposal "Nonparametric Time Series Modeling", 2000-2003, extended to 2004, #DMS-0072400

- Faculty Research Grant of University of North Carolina at Charlotte, 2006
- Reassignment of Duties Grant of University of North Carolina at Charlotte, Spring 2004
- Faculty Research Grant of University of North Carolina at Charlotte, 2003
- Faculty Research Grant of University of North Carolina at Charlotte, 2002
- Faculty Research Grant II of University of North Carolina at Charlotte, 2001
- Faculty Research Grant I of University of North Carolina at Charlotte, 2001
- Faculty Research Grant of University of North Carolina at Charlotte, 2000
- Faculty Research Grant of University of North Carolina at Charlotte, 1999
- Faculty Research Grant of Southwest Missouri State University, 1998
- NSF Grant of Zhejiang Province, China, 1990

INVITED COLLOQUIUM TALKS, LECTURES, and CONFERENCE PRESENTATIONS:

[2023]
• "2023 Meeting of the Midwest Econometrics Group", organized by the Federal Reserve Bank of Cleveland, October 12 -13.
• "The 8th SEM Annual Conference", held at the University of Milano-Bicocca in Milan, Italy, June 29 - July 1.
• "The 7th IAER Econometrics Workshop", organized by Institute of Advanced Studies in Economics, Dongbei University of Finance and Economics, China, June 27-28.
• "The 2023 CES China Annual Conference" held by School of Business, Zhongnan University of Economics and Law, June 24-25.
• Research Department, The Federal Reserve Bank of Kansas City, USA.
• School of Economics, Shandong University, China.
• School of Statistics, East China Normal University China (4 lectures).
• School of Statistics, Jiangxi University of Finance and Economics, China (two lectures).
• School of Economics, Huazhong University of Science and Technology, China.
• School of Economics and Management, Wuhan University, China.
• School of Business, Hunan University, China.
• Department of Statistics and Data Science Southern University of Science and Technology.
• School of Business, Hunan Normal University, China, February and June.

[2022]
• School of Economics, Georgia Institute of Technology
• School of Economics, Dongbei University of Finance and Economics, China
• Guanghua School of Management, Peking University, China
• Institute of Advanced Studies in Economics, Dongbei University of Finance and Economics, China

• Department of Statistics and Data Sciences, Xiamen University, China
• School of Statistics and Information, Shanghai University of International Business and Economics, China
• School of Finance, Guangdong University of Finance and Economics, China
• School of Business, Hunan Normal University, China

[2021]
• School of Data Science and Artificial Intelligent, Dongbei University of Finance and Economics, China.
• School of Economics, Zhejiang University, China
• School of Business, Hunan University, China
• School of Business, Hunan Normal University, China
• School of Economics, University of Chinese Academy of Sciences, China (6 seminars)
• Institute of Statistics and Data Science, Renmin University of China, China
• School of Mathematics, Renmin University of China
• Institute of Advanced Studies in Economics, Dongbei University of Finance and Economics, China
• School of Economics, Dongbei University of Finance and Economics, China.
• School of Economics, Fudan University, China
• National School of Development, Peking University, China.
• Institute of Statistics and Data Science, Nanjing University of Audit, China

[2020]
• School of Business, Hunan Normal University, China

[2019]
• School of Economics, University of Nottingham Ningbo, China
• School of Finance, Renmin University of China
• School of Mathematics, Renmin University of China
• School of Business, Huana Normal University, China
• Center for Economics Research, Shandong University, China
• Institute for Financial Studies, Shandong University, China
• School of Mathematics, Shandong University, China (twice), January and May
• School of Business, Huana University, China
• School of Statistics, Eastern China Normal University, China

[2018]
• Department of Mathematics, University of Missouri, Kansas City
• Xiamen National Accounting Institute, China, (4 seminar lectures)
• School of Economics, Dongbei University of Finance and Economics, China, (4 seminar lectures)
• School of Economics and Management, Shanxi University, China
• School of Economics, Shanxi University of Finance and Economics, China
• School of Economics and Management, North China Electric and Power University, China
• China Center for Agricultural Policy, School of Advanced Agricultural Sciences (SAAS), Peking University, China
• Department of Economics, Vanderbilt University
• Department of Statistics, Iowa State University

[2017]
• School of Economics, Henan University, China
• School of Economics and Management, China University of Geoscience, China
• School of Business, Hunan University, China (twice)
• School of Economics and Management, University of Electronic Science and Technology of China, China
• Department of Mathematics, Hong Kong University of Science and Technology, Hong Kong, China
• School of Economics, Nankai University, China
• School of Statistics, Southwestern University of Finance and Economics, China
• Center for Statistical Research, Tshinghua University, China
• School of Economics and Statistics, Guangzhou University, China
• Center for Economics Research, Shandong University, China (twice)
• Zhongtai Securities Institute for Finance Studies, Shandong University, China
• School of Economics, Dongbei University of Finance and Economics, China
• School of Statistics, Jiangxi University of Finance and Economics, China

[2016]
• School of Economics and Trade, Hunan University, China
• School of Business, Hunan University, China
• Academy of Mathematics and Systems Science, Chinese Academy of Science
• School of Finance, Jiangxi University of Finance and Economics, China
• School of Statistics, Jiangxi University of Finance and Economics, China
• School of Business, Hunan Normal University, China
• School of Business, Hunan University, China
• Department of Economics, Tulane University
• School of Statistics, Shanghai University of Finance and Economics, China

[2015]
• Department of Economics, University of Nevada at Reno
• Department of Economics, University of Missouri at Columbia
• Center for Economics Research, Shandong University, China
• School of Business, Sichun University, China (3 lectures for the Summer School)
• School of Economics, Dongbei University of Finance and Economics, China
• School of Business, Hunan University, China (4 lectures)
• School of Mathematics and Statistics, Yunnan University, China
• School of Economics, Nankai University, China
• Department of Mathematics, Xi'an Jiaotong University - Liverpool University, China

[2014]
• Academy of Mathematics and Systems Science, Chinese Academy of Science
• Department of Statistics, University of Wisconsin
• Department of Economics, Kansas State University
• School of Economics and Trade, Guangdong University of Foreign Studies and Trade, China
• School of Statistics, Shanghai University of Finance and Economics, China (a series of lectures)
• Department of Mathematics, University of Missouri at Kansas City

• Center for Economics Research, Shandong University, China
• School of Mathematics and Mathematical Economics, Dongbei University of Finance and Economics, China, January and July

[2013]
• School of Management, Fudan University, China
• Department of Economics, University of California at Davis
• School of Mathematics and Mathematical Economics, Dongbei University of Finance and Economics, China
• International School of Economics and Management, Capital University of Finance and Economics, China
• School of Economics and Statistics, Guangzhou University, China
• School of Economics and Trade, Guangdong University of Foreign Studies and Trade, China
• School of Information and Management, Jiangxi University of Finance and Economics, China
• School of Mathematics, Wenzhou University, China

[2012]
• Department of Economics, University of Kansas
• Guanghua School of Management, Peking University, China
• Department of Economics, State University of New York at Binghamton
• Department of Mathematics, State University of New York at Binghamton
• School of Mathematics, Lanzhou University, China
• Department of Mathematics, Zhejiang University, China
• School of Mathematics and Mathematical Economics, Dongbei University of Finance and Economics, China

[2011]
• School of Mathematics, Suzhou University, China
• School of Management and Economics, Tianjin University, China
• School of Mathematics, Nankai University, China
• School of Economics, Nankai University, China
• Center for Economics Research, Shandong University, China
• Sim Kee Boon Institute for Financial Economics, Singapore Management University
• Department of Economics, National Singapore University
• School of Mathematics and Mathematical Economics, Dongbei University of Economics and Finance, China
• Center for Economics Research, Shandong University, China
• Department of Finance, Cincinnati University

[2010]
• China Center for Economics Research, Peking University, China
• Department of Finance, University of North Carolina at Charlotte
• Department of Economics, Rice University
• Department of Statistics, Virginia University
• Department of Economics, University of California, Riverside
• School of Economics and Management, Beihang University, China
• School of Statistics, Southwestern University of Finance and Economics, China

• School of Mathematics and Statistics, Northeastern Normal University, China
• School of Economics and School of Mathematics, Qingdao University, China
• School of Mathematics, Lanzhou University, China
• School of Statistics, Zhejiang Business (Gongshang) University, China

[2009]
• Department of Economics, Southern Methodist University
• Department of Economics, University of Oklahoma
• School of Statistics, Southwest University of Finance and Economics, China (a series of seminars)
• School of Business, Huaqiao University, China (a series of seminars)
• Department of Mathematics, Hong Kong University of Science and Technology
• Department of Mathematics, Zhejiang University, China
• School of Finance, Nanjing University of Finance and Economics, China
• School of Economics, Sungkyunkwan University, South Korea (a series of seminars)
• Department of Economics, State University of New York at Binghamton

[2008]
• School of Economics, Shanghai University of Economics and Finance, China
• Department of Economics, Texas A&M University
• Department of Economics, Rochester University
• Department of Economics, East Carolina University
• Center for Economic Research, Shandong University, China
• School of Economics and Management, Beihang University, China (a series of seminars)
• Institute of Economics, Academia Sinica, Taiwan, China
• School of Economics and Management, Shanghai Maritime University, China
• Guanghua School of Management, Beijing University, China
• School of Finance, Nanjing University of Finance and Economics, China
• Department of Economics, Indiana University
• School of Mathematics, Xiamen University, China
• School of Mathematics, Shandong University, China
• School of Statistics and Mathematics, Shandong Economics University, China
• Department of Statistics, Indiana University, China
• Department of Mathematics, Georgia Institute of Technology

[2007]
• School of Finance, Nanjing University of Finance and Economics, China
• School of Economics and Management, Shanghai Maritime University, China
• School of Business, Shanghai Normal University, China
• Center for Econometrics, Shanghai Academy of Social Sciences, China
• Department of Forest Economics, Swedish University of Agricultural Sciences, Sweden
• School of Management, Fudan University, China (a series of seminars)
• School of Economics, Fudan University, China
• School of Economics, China University of Geosciences, China
• School of Economics, Huazhong Sciences and Technology University, China
• School of Economics and Management, Shandong Sciences and Technology University, China
• School of Economics and Management, Beihang University, China (a series of semi-

nars)
• School of Economics and Management, Fujian Agriculture and Forestry University, China
• School of Economics, Singapore Management University
• School of Mathematics, Qingdao University, China
• Department of Statistics, University of North Carolina at Chapel Hill
• Department of Mathematics, Georgia Institute of Technology
• Department of Statistics, University of Chicago

[2006]
• Wang Yanan Institute for Studies in Economics, Xiamen University, China
• Center for Financial Engineering, Shanghai Institute of Finance, China
• School of Business, Shanghai Normal University, China
• Center for Financial Engineering, Shandong University, China
• School of Statistics and Insurance, Shandong Economics University, China
• School of Economics, Qingdao University, China
• Department of Economics, Vanderbilt University
• Center for Advanced Mathematics, Nanjing University, China
• School of Mathematics, Qingdao University, China
• School of Mathematics, Shandong University, China
• Department of Mathematics, Southeast University, China
• Department of Statistics, Iowa State University
• Academy of Mathematics and Systems Science, Chinese Academy of Science, China

[2005]
• Wang Yanan Institute for Studies in Economics, Xiamen University, China
• Department of Economics, New York University, 2005
• School of Economics, Xiamen University, China (a series of seminars)
• School of Management, Shanghai Jiaotong University, China
• School of Economics, Zhejiang University, China
• Department of Mathematics, Zhejiang University, China
• Department of Mathematics, Southeast University, China

[2004]
• School of Economics, Shanghai University of Finance and Economics, China
• School of Management, Fudan University, China
• Department of Economics, Columbia University
• Department of Economics, Syracuse University
• Academy of Mathematics and Systems Science, Chinese Academy of Science, China
• School of Statistics, Remin University, China, China
• Department of Mathematics, Qingdao University, China
• Department of Mathematics, Zhejiang University, China

[2003]
• Institute of Economics, Academia Sinica, Taiwan, China
• School of Economics, Zhejiang University, China
• School of Economics, China University of Geosciences, China
• Graduate School of Business, University of Chicago

[2002]
• Guanghua School of Management, Peking University, China
• School of Management, Syracuse University
• Department of Economics, Cornell University
• Department of Statistics, Pennsylvania State University
• Department of Mathematics, Qingdao University, China
• Department of Mathematics, China University of Geosciences, China
• Department of Statistics, North Carolina State University
• Department of Biostatistics, Rochester University

[2001]
• Department of Statistics, University of Illinois at Champaign

[1995-2000]
• Department of Statistics, University of South Carolina at Columbia, 2000
• Department of Mathematics, Littoral University, France, 1999
• Department of Mathematics, University of North Carolina at Charlotte, 1998
• Department of Mathematics, Indiana University & Purdue University, 1998
• Department of Statistics, University of Missouri at Columbia, 1998
• Department of Mathematics, University of Maine, 1997
• Department of Statistics, University of California at Davis, 1995
• Department of Mathematics, Southwest Missouri State University, 1995

• Invited presentations (invited speaker or keynote speaker) to many international and domestic conferences, meetings, and workshops

PROFESSIONAL ACTIVITIES:

- Chair of the Local Organizing Committee for "The 2019 Asian Meeting for Econometric Society", June 14-16, 2019, Xiamen University, China

- Chair of the Organizing Committee for "The 2019 China Conference for the Chinese Economists Society", June 8-9, 2019, Dongbei University of Finance and Economics, China

- Chair of the Organizing Committee for "The 2019 Chinese Economists Society Presidents' Forum", June 7, 2019, Dongbei University of Finance and Economics, China.

- Chair of the Organizing Committee for "The 2019 North America Conference for the Chinese Economists Society", April 6-7, 2019, University of Kansas.

- Chair of the Organizing Committee for '2018 Workshop on Advanced Econometrics", April 21, 2018, University of Kansas.

- Co-Chair of the Local Organizing Committee for '2018 Conference for Society for Economic Measurement", June 8-10, 2018, Xiamen University, China.

- Chair of the Organizing Committee for '2017 Workshop on Advanced Econometrics", April 29, 2017, University of Kansas.

- Chair of the organizing committee for '2016 Workshop on Advanced Econometrics", April 30, 2016, University of Kansas.
- Chair of the organizing committee for '2015 Workshop on Advanced Econometrics", May 2, 2015, University of Kansas.
- Co-Chair of the organizing committee for "the International Symposium on Recent Developments in Econometric Theory with Application in Honor of Takashi Amemiya", June 20-21, 2015, Xiamen, China.
- Chair of the organizing committee for '2014 Workshop on Advanced Econometrics", April 26, 2014, University of Kansas.
- Co-Chair of the organizing committee for "the International Symposium on Recent Developments in Econometric Theory with Application in Honor of Jerry A. Hausman", June 23-24, 2014, Xiamen, China.
- Chair of the local organizing committee for "The China Meeting of Econometrics Society 2014", June 26-28, 2014, Xiamen, China.
- Co-Chair of the organizing committee for "Panel Data Analysis in Honor of Professor Cheng Hsiao" in Xiamen, China, June, 2013.
- Co-Chair of the organizing committee for "International Forum on Modern Statistics and Econometrics" in Xiamen, China, July, 2013.
- Co-Chair of the organizing committee of the international conference "Financial Engineering and Risk Management" in Xiamen, China, June, 2012.
- Co-Chair of the organizing committee for "International Forum on Modern Statistics and Econometrics" in Xiamen, China, July, 2012.
- Member of the Program Committee for "International Conference on Quantitative Finance and Risk Management" in Changchun, China, July, 2012.
- Co-Chair of the organizing committee for "International Forum on Modern Statistics and Econometrics" in Xiamen, China, December 2011.
- Member of the Program Committee for "The Econometric Society Australasian Meeting in 2011" (ESAM11) in Adelaide, Australia, July 2011.
- Co-chair of the organizing committee of the international symposium "Econometrics of Specification Test in Honor of Harl White" in Xiamen, China, June 2010.
- Co-Chair of the organizing committee of the international conference "Risk Management and Derivatives" in Xiamen, China, July 2009.
- Co-Chair of the organizing committee of the international conference "Nonlinear Time Series with Applications in Macroeconomics and Finance" in Xiamen, China, May 2008.
- Co-Chair of the organizing committee of the international conference "XMU-HUB Workshop in Economics and Finance" in Xiamen, China, April 2008.

- Co-Chair of the organizing committee of the international conference "Sino-Korean Econometrics Workshop" in Xiamen, China, December 2007.
- Co-Chair of the organizing committee of the international conference "The 14th International Conference on Panel Data" in Xiamen, China, July 2007.
- Co-Chair of the organizing committee of the international conference "Financial Engineering and Risk Management" in Xiamen, China, June 2006.
- Co-Chair of the organizing committee of the international conference "Financial Engineering and Risk Management" in Shanghai, China, June 2005.
- Co-Chair of the organizing committee of the international symposium "New Frontiers of Statistics" in Beijing, July 2005.
- Chair of the Local Committee for ENAR/IMS Meeting in March, 2001 at Charlotte, NC.
- Member of the Screening Panel of the Statistics Program of the National Sciences Foundation, December, 2004
- Member of the Screening Panel of the Management Program of the Natural Sciences Foundation of China, 20014 —
- Reviewer for the National Sciences Foundation grant proposals
- Reviewer for the Chinese National Sciences Foundation grant proposals
- Reviewer for the Social Sciences and Humanities Research Council of Canada (SSHRC)
- Reviewer for the Social Sciences and Humanities Research Foundation of Hong Kong
- Referee for the following international journals:

  Econometrica
  Review of Economics and Statistics
  Journal of Econometrics
  Econometric Theory
  Journal of Financial and Quantitative Analysis
  Quantitative Finance
  Econometrics Journal
  Quarterly Review of Economics and Finance
  Journal of Financial Econometrics
  Econometrics Reviews
  Review of Industrial Organization
  Economics Letters
  Energy Policy
  Econometrics
  Entropy
  Energy Economics
  Empirical Economics
  Review of Futures Markets
  Interfaces
  Journal of Business and Economic Statistics

Journal of Applied Econometrics
Finance Research Letters
Journal of Economic Dynamics and Control

Journal of the American Statistical Association
Journal of the Royal Statistical Society, Series B
Annals of Statistics
Biomatrika
Technometrics
IEEE Transactions on Information Theory
Biometrics
Psychometrika
Journal of Multivariate Analysis
Journal of Time Series Analysis
Scandinavian Journal of Statistics
Naval Research Logistics
Statistica Sinica
Computational Statistics
Journal of Statistical Planning and Inference
Communications in Statistics
Journal of Nonparametric Statistics
Statistics and Probability Letters
Computational Statistics and Data Analysis
Statistical Inference for Stochastic Processes
Computers and Mathematics with Applications
Mathematical Sciences Research Hot-Line

Ph.D. Students Under my supervision or I am the member of their Advisor Committee

⋆ The following students from University of Kansas under my supervision or I am the member in their advisor committee:

- Rui Wang (Supervisor)
- Jimin Shin (Supervisor)
- Gunawan (Supervisor)
- Jingyan Li (Supervisor)
- Jingwei Jin (Supervisor)
- Pixiong Chen (Supervisor) **"Portfolio Choices for Big Data""**, graduated November, 2022
- Zeyan Shen (Supervisor)
- Xiyuan Liu (Supervisor), **"Econometric Modeling for Functional-Coefficient VAR Models: Theories and Applications"**, graduated in May, 2022.

- Chen Sun (Supervisor)
- Sijun (Cherry) Yu (Co-Supervisor), **"Essays on Time Inconsistent Monetary Policy"**, Graduated in September, 2016.

- Qing Han (Committee Member), **"Three Papers on Monetary Aggregation under Knightian Uncertainty, Kernel Estimation, and Dynamic Modeling"**, Graduated in May, 2019
- Kun He (Committee Member)
- Abdullah Alabdulkarim (Committee Member)
- Yue Feng (Committee Member), Graduated in December, 2017.
- Jingxian Hu (Committee Member), **"Essays in Open Macroeconomic Dynamics"**, Graduated in May, 2018
- Indrani Manna (Committee Member), **"Essays in Monetary and Macro-Prudential Policies"**, Graduated in May 2017
- Zheng (Melody) Yin (Committee Member)
- Fan Wang (Committee member)
- Jessica Santos Dutra (Committee Member), Graduated in May, 2019
- Nicholas J. Ma (Committee Member) (Mathematics Program), graduated in September, 2019
- Raul Bolanos (Committee Member) (Mathematics Program)
- Zhiyue Zhang (Committee Member)
- Taylor Drane (Committee Member)
- Xunzhao Yin (Committee Member)
- Chaozheng Li (Committee Member)

- Chao Jiang (Committee Member) (Finance program), "Essays On Empirical Asset Pricing And Insider Trading", Graduated in May, 2016.
- Yaoyi Xi (Committee Member) (Finance program), "Manager Personal Traits and Financial Decisions", graduated in May, 2018
- Yi Tan (Committee Member) (Finance program)
- Zheng Han (Committee Member) (Finance program)
- Alex Zhang (Committee Member) (Finance Program)

⋆ The following students graduated from University of North Carolina at Charlotte under my solo supervision:

1. Huaiyu Xiong, "Semiparametric Instrument Variable Models", December, 2004 (graduated).
2. Xiaoping Xu, "Semi/Non-parametric Dynamic Quantile Regression Models", May 2005 (graduated).
3. Henong Li, "Semi/Non-parametric Weak Instrument Variable Models", December, 2006 (graduated).
4. Xian Wang, "Selection of Copulas and Its Applications", August, 2008 (graduated).
5. Yunfei Wang, "Predictive Regression Models for Asset Returns", May, 2010 (graduated).

6 Linman Sun, "Nonparametric Pricing Kernel Models", June, 2011 (graduated).

7. Bingduo Yang, "Variable Selection for Functional Index Coefficient Models and Its Application in Finance and Engineering", May, 2012 (graduated).
8. Yonggang Wang, "Generalized Quasi-Likelihood Ratio Tests for Varying Coefficient Quantile Regression Models", May, 2013 (graduated)
9. Wu Li, 'Testing Predictability of Asset Returns'", October, 2013 (graduated).

ADMINISTRATIVE SERVICES:

⋆ The following services are at University of Kansas from July 2013:

2022-2023 school year:

- Member of Evaluation Committee (Spring)
- Member of KU Faculty Senate Faculty Compensation Committee
- Chair of Computer and Technology Committee
- Member of Graduate Program Committee
- Chair of MA Admission Committee
- Advisor for Master program
- Working Paper Editor
- Member of Promotion and Tenure Committee (Fall)
- Mentor for Tenure-Track Faculty
- Liaisons to East Asian Studies

2021-2022 school year:

- Member of Executive Committee (Fall)
- Member of Evaluation Committee (Spring)

- Chair of Computer and Technology Committee
- Member of Graduate Program Committee
- Chair of MA Admission Committee
- Advisor for Master program
- Working Paper Editor
- Member of Promotion and Tenure Committee (Fall)
- Mentor for Tenure-Track Faculty
- Liaisons to East Asian Studies

2020-2021 school year:

- Member of the chair Search Committee (Spring)
- Member of College Council (Spring)
- Chair of Computer and Technology Committee
- Member of Graduate Program Committee
- Chair of MA Admission Committee
- Advisor for Master program
- Working Paper Editor
- Member of Promotion and Tenure Committee
- Mentor for Tenure-Track Faculty

2019-2020 school year:

- Chair of Search Committee Econometrics Position
- Member of External Review Committee
- Member of College Council
- Chair of Computer and Technology Committee
- Member of Graduate Program Committee
- Chair of MA Admission Committee
- Advisor for Master program
- Working Paper Editor

2018-2019 school year:

- Member of Post Tenure Review Committee (Spring 2019)
- Member of External Review Committee (Spring 2019)
- Advisor for Master program
- Member of Executive Committee
- Member of Faculty Evaluation Committee
- Member of Promotion and Tenure
- Member of College Council
- Chair of Computer and Technology Committee
- Member of Graduate Program Committee
- Chair of M.A. Admissions Committee

2017-2018 school year:

• Advisor for Master program in economics
• Member of Executive Committee
• Member of Faculty Evaluation Committee
• Member of Sabbatical Committee
• Chair of Computer and Technology Committee
• Member of Graduate Program Committee
• Chair of MA Admissions Committee

2016-2017 school year:

• Advisor for Master program in economics
• Member of Executive Committee
• Member of College Social Sciences Grant Research Fund Committee
• Member of Graduate Program Committee
• Chair of MA Admission/Policy Committee

2015-2016 school year:

• Advisor for Master program in economics
• Member of Executive Committee.
• Member of College Social Sciences Grant Research Fund Committee
• Member of Graduate Program Committee
• Member of M.A. Admission/Policy Committee

2014-2015 school year:

• Chair of Promotion and Tenure Committee
• Chair of Faculty Evaluation Committee
• Member of Executive Committee
• Member of Chair Search Committee

2013-2014 school year:

• Member of Executive Committee
• Member of Faculty Evaluation Committee
• Member of Promotion and Tenure Committee

⋆ The following services were done at University of North Carolina at Charlotte from July 1998 to June 2013:

• Member of the Department Diversity Liaisons of College of Liberal Arts and Science (CLAS), 2012 – 2013
• Alternative Member of College Council, 2010 - 2013

- Member of Mathematical Finance Committee, 2011 - 2013
- Chair of The Colloquium Committee, 1999 - 2010
- Chair of the Library Committee, 1999 – 2010
- Member of Graduate Recruiting Committee, 1999 – 2009
- Member of P&T Committee, 2007 - 2008, 2010 - 2011.
- Member of Advisor Committee, 2000 - 2002
- Member of College Council of CLAS, 2004 - 2007
- Member of Re-assignment Duty Committee of CLAS, 2004 - 2006