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Fields: Econometric Theory, Non-/Semiparametric Estimation and Testing, Sieve Methods, Nonlinear Time Series, Diffusion Models, Stochastic Approximation, Adaptive Learning.

Education:
Doctor of Philosophy (Economics), July 1993, University of California, San Diego
Master of Arts (Economics), May 1988, University of Western Ontario, Canada
USA-China joint Graduate Program, July 1987, The People's University of China
Bachelor of Science (Mathematics), July 1986, Wuhan University, P.R. China

Employment History:

07/02-present	Associate professor, New York University
09/01-07/02	Visiting Research Scholar, Princeton University
08/01-09/01	Visiting Scholar, University of Illinois, Urbana- Champaign
05/00-05/00	Visiting Scholar, Universitat Pompeu Fabra, guest lecturing on learning models
10/00-11/02	Reader, Department of Economics, London School of Economics
7/99-9/00	Lecturer, Department of Economics, London School of Economics
9/93-6/99	Assistant Professor, Department of Economics, University of Chicago
9/88-6/93	Teaching Assistant, Department of Economics, U.C. San Diego
9/88-9/89	Research Assistant, International Relations/Pacific Studies, U.C. San Diego

Professional Activities:
Programme committee member of European Meeting of the Econometric Society (ESEM), 2001 (Lausanne).
Programme committee member of European Meeting of the Econometric Society (ESEM), 2002 (Venice).
Programme committee member of IEEE Conference on Computational Intelligence in Financial Engineering (CIFER), 2003 (Hong Kong).
Programme committee member of North American Winter Meetings of the Econometric Society, 2004 (San Diego).

Editorial Board, *Review of Economic Studies,* 2001 – present
Editorial Board, *Annals of Economics and Finance*, 1999 - present
Director of Chinese Economist Scholars Association, 1995-1996

Referee for Economics Journals: *Econometrica, Journal of Political Economy, Review of Economic Studies, Journal of Econometrics, Econometric Theory, Management Science, The Review of Economics and Statistics, Econometric Review, Journal of Economic Dynamics and Control, Journal of Business and Statistics, National Science Foundation (USA).*
Referee for Engineering Journals: *IEEE Transactions on Information Theory, IEEE Transactions on Neural Networks.*
Referee for Statistics Journals: *Journal of American Statistical Association, Scandinavian Journal of Statistics, Annals of Statistics, Bernoulli, Journal of Nonparametric Statistics, Biometrika, Finance and Stochastics.*

Publications and Forthcoming Papers:

[1] “Laws of Large Numbers for Hilbert Space Valued Mixingales with Applications” (with Halbert White), June 1996, *Econometric Theory*, 12, 284-304.

[2] “Sieve Extremum Estimates for Weakly Dependent Data” (with Xiaotong Shen), March 1998, *Econometrica*, 289-314.

[3] “Central Limit and Functional Central Limit Theorems for Hilbert-Valued Dependent Heterogeneous Arrays with Applications” (with Halbert White), April 1998, *Econometric Theory*, 260-284.

[4] “Nonparametric Adaptive Learning With Feedback” (with Halbert White), Vol. 82, 1998. *Journal of Economic Theory*, 190-222.

[5] “Improved Rates and Asymptotic Normality for Nonparametric Neural Network Estimators” (with Halbert White), March 1999. *IEEE Information Theory*, Vol. 45, 682-691.

[6] “Consistent Hypothesis Testing in Semiparametric and Nonparametric Models for Econometric Time Series” (with Yanqin Fan), 1999. *Journal of Econometrics,* 91, 373-401.

[7] “The Estimation of Conditional Densities” (with Oliver Linton and Peter M. Robinson), 2000, *Festschrift for George Roussas* , (M. Puri Ed.), Elsevier

[8] “Beta-mixing and Moment Properties of RCA Models with Application to GARCH (p,q)” (with M. Carrasco), 2000, *Comptes Rendus de I’Academie des Sciences,* t.331, Series I, 85-90

[9] “Model Check by Kernel Methods Under Weak Moment Conditions”, (with I. Ahmad and Q. Li), 2001, *Computational Statistics and Data Analysis,* 36, 403.

[10] “A New Semiparametric Spatial Model for Panel Time Series” (with T. Conley), 2001, *Journal of Econometrics*, 105, 59-83.

[11] “Semiparametric ARX Neural Network Models with an Application to Forecasting Inflation” (with J. Racine and N. Swanson), 2001, *IEEE Transactions on Neural Networks,* 12, 674-683.

[12] “Mixing and Moment Properties of Various GARCH and Stochastic Volatility Models” (with M. Carrasco), 2002, *Econometric Theory*, 18, 17-39.

[13] “Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space,” (with H. White), November 1992, UCSD Discussion Paper 92-46, *Studies in Nonlinear Dynamics and Econometrics* 2002

[14] “Efficient Estimation of Models with Conditional Moment Restrictions Containing Unknown Functions”, (with C. Ai), 2002, forthcoming in *Econometrica*

[15] “Estimation of Semiparametric Models when the Criterion Function is not Smooth,” (with O. Linton and I. van Keilegom), 2002, forthcoming in *Econometrica*

Papers under Revision:

[1] “Nonlinearity and Temporal Dependence’’ (with L. P. Hansen and M. Carrasco), May 1999, revision requested by *Journal of Econometrics.*

[2] “Principal Components and the Long Run” (with L. P. Hansen and J. Scheinkman), Oct. 2000, revision requested by *Econometrica*

[3] “An Alternative Way of Computing Efficient IV Estimators” 2001, (with O. Linton), revision requested by *Journal of Econometrics*

[4] ``Measurement Error Models with Auxiliary Data’’ (with H. Hong and E. Tamer), March 2002, revision requested by *Review of Economic Studies*

Working Papers:

[1] “Nonparametric Recursive Moment Estimation with Dependent Data,” May 1995

[2] “Stochastic Cointegration” (with N. Swanson), October 1995.

[3] “Subordination and Temporal Dependence” (with M. Carrasco and L. P. Hansen), 1998.

[4] ``Semiparametric Estimation of Copula-based Time Series Models’’ (with Y. Fan), October 2002, submitted

[5] ``Evaluating Density Forecasts via the Copula Approach’’ (with Y. Fan), October 2002, submitted.

Papers Near Completion:

[1] “Asymptotic Properties of Sieve Penalized Estimates with Dependent Data,” 1996

[2] “Nonparametric Q-learning Algorithm to Solve Stochastic Dynamic Programming Models,” 1995b

[3] “Consistent and Directional Tests via Functional Principal Component Analysis” (with Y. Fan), 1997

[4] “Shape-preserving Estimation of Diffusions” (with L. P. Hansen and J. Scheinkman), 1997.

[5] “Non/Semiparametric Identification and Estimation of a Dynamic Discrete-Time Discrete-Choice Models with Unobserved Heterogeneity”, 1998 (with J. Heckman and E. Vytlacil).

[6] “Semiparametric Shape Invariant Engel Curves with Endogenous Expenditure’’ (with R. Blundell and D. Kristensen), Jan. 2001

[7] ``Model Selection Tests of Parametric versus Moment Restrictions’’ (with H. Hong and M. Shum), Dec. 2001.

[8] ``Dependence Properties of Multivariate Reversible Diffusions’’ (with L. P. Hansen), April 2002.

[9] ``Efficient Semiparametric Estimation of Copulas’’ (with Y. Fan), May 2002.

[10] ``Copula-based Tests for Dynamic Models’’ (with Y. Fan), October 2002.

[11] ``Testing Monotonicity in Semiparametric and Nonparametric Regression Models’’ (with Y. Fan and T. Li), March 2003.

[12] ``Land of Addicts? An Empirical Investigation of Habit-Based Asset Pricing Models’’ (with S. Ludvigson), March 2003

Awards:
UK ESRC grant co-principal investigator with O. Linton and P. Robinson (LSE), 2001-03
D. Sargan Award, Dept. of Economics, London School of Economics, 2000-02.
Social Science Division Research Grant at University of Chicago, 1998-99
U.S.A. NSF Support for summer 1997.
Doctoral Fellowship, University of California, San Diego (UCSD), 1988-93.
Academic Excellence Award, UCSD, 1989-92; International Student Award, UCSD, 1990.
Outstanding Student Award, University of Western Ontario, 1987-88.
Best Student Awards, Wuhan University, 1984-86.