

# Xiaotian Liu

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## Research Fields

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Primary: *Spatial Econometrics, Time Series Econometrics*

Secondary: *Empirical Asset Pricing, Industry Organization, Labor Economics*

## Education

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Ph.D. in Economics, *Purdue University*

2021 (expected)

### References

Yong Bao	Mohitosh Kejriwal
Purdue University	Purdue University
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Please contact Matthew Pavey ([mpavey@purdue.edu](mailto:mpavey@purdue.edu) or (765) 494-7064) for letters of reference.

M.A. in Economics, *Duke University*

2016

B.A. in Finance, *Nanjing University Jinling College*

2014

## Research Papers

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### Job Market Paper

- "Specification and Estimation of a Spatial Autoregressive Sample Selection Model".

### Other Papers

- "Estimating a Spatial Autoregressive Model with Autoregressive Disturbances Based on the Indirect Inference Principle", with Yong Bao, Revise and Resubmit in *Spatial Economic Analysis*.
- "On the Exact Statistical Distribution of Econometric Estimators and Test Statistics", with Yong Bao and Aman Ullah, accepted in *Emerging Topics in Statistics and Biostatistics: Contributions of Barry C. Arnold to Statistical Science - Theory and Applications*.
- "Indirect Inference Estimation of Spatial Autoregressions", with Yong Bao and Lihong Yang, *Econometrics* 8.3 (2020): 34.
- "Exact Distribution of Predictive Regressions", with Yong Bao and Aman Ullah, working in progress.

## **Teaching Experience**

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### **Instructor**

- Money and Banking (Econ 380) Summer 2018

### **Teaching Assistant**

- Intermediate Microeconomics Theory (ECON 352) Fall 2016
- Financial Econometrics (ECON 573) Spring 2020
- Time Series Econometrics (ECON 673) Spring 2020
- Econometrics (ECON 360) Spring 2019; Spring 2020

## **Research Experience**

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- Research Assistant for *Yong Bao* 2017-2020
- Research Assistant for *Tim Cason* 2016

## **Presentations**

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- Joint Statistical Meetings (JSM), American Statistical Association 2020
- Krannert Doctoral Students Association Research Symposium, Purdue University 2020
- Workshop, Department of Economics, Purdue University 2019

## **Honors**

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- Krannert Doctoral Research Funds 2020
- Winner of Krannert PhD Research Symposium 2019
- Krannert Certificate for Outstanding Teaching 2018
- Ross Fellowship 2017

## **Professional Activities**

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Referee for *Econometric Reviews*