

May, 2019

CURRICULUM VITAE

TONG LI

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Vanderbilt University
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CURRENT POSITION:

Gertrude Conaway Vanderbilt Chair in Social and Natural Sciences, Vanderbilt University,
January, 2011 - Present.

ACADEMIC POSITIONS HELD:

Chair, Department of Economics, Vanderbilt University, 2008 - 2011.

Professor of Economics, Vanderbilt University, 2005 - Present.

Associate Professor of Economics, Indiana University, Bloomington, 2003 - 2005.

Assistant Professor of Economics, Indiana University, Bloomington, 1999 - 2003.

Assistant Professor of Economics, Washington State University, 1997 - 1999.

VISITING POSITIONS HELD:

Visiting Professor, Monash University, August, 2017.

Distinguished Visiting Professor, University of Sydney Technology, August, 2017.

Visiting Scholar, USC Dornsife INET, October, 2016.

Visiting Professor, Cowles Foundation, Yale University, September, 2016.

Visiting Professor, Centre for Microdata Methods and Practice, University College London, June, 2016.

Visiting Scholar, Becker Friedman Institute, University of Chicago, March, 2015.

Visiting Scholar, Cambridge University, June, 2012.

Goh Keng Swee Visiting Professor, National University of Singapore, 2012 - 2017.

Visiting Scholar, Federal Reserve Bank, New York, November, 2011.

Distinguished Visiting Professor, National University of Singapore, September - October, 2011.

Visiting Professor, Cowles Foundation, Yale University, March, 2011.

Visiting Professor, Cowles Foundation, Yale University, April, 2007.

Visiting Scholar, Chinese Academy of Social Sciences, February, 2007.

Visiting Professor, Center for Applied Economics and Policy Research, Indiana University, November, 2006.

Visiting Professor, Centre for Microdata Methods and Practice, University College London, UK, May, 2006.

Visiting Scholar, INRA and IDEI, Toulouse, France, September - November, 1996.

EDUCATION:

Ph.D. in Economics, 1997, University of Southern California.

Ph.D. in Mathematics, 1993, University of California, San Diego.

B.S. in Mathematics, 1988, University of Science and Technology of China.

RESEARCH GRANTS:

Australian Research Council Discovery Grant, DP190101152, 2019 - 2021, Co-PI (with Tatsushi Oka at Monash University).

National Science Foundation Grant, SES-0922109, 2009 - 2011, PI.

National Science Foundation Grant, SES-0001663, 2000 - 2002, PI.

American Statistical Association Committee on Law and Justice Statistics Grant for Analysis of Data from Bureau of Justice Statistics, 2000 - 2001, Co-PI (with P.K. Trivedi at Indiana University).

HONORS:

Goh Keng Swee Visiting Professorship, National University of Singapore, 2012 - 2017.

Visiting Fellowship for Distinguished Scholars, National University of Singapore, September - October, 2011.

Gertrude Conaway Vanderbilt Chair in Social and Natural Sciences, Vanderbilt University, January, 2011 - Present.

Fellow, *Journal of Econometrics*, 2010 - Present.

Distinguished Economics and Management Alumni Lecture Series, University of Science and Technology of China, 2009.

Winner of the Arnold Zellner Award of the *Journal of Econometrics* for the Best Theory Paper Published in 2000 and 2001 for the Paper “Conditionally Independent Private Information in OCS Wildcat Auctions” (Joint with I. Perrigne and Q. Vuong), 2003.

The Zellner Award Honorable Mention by the American Statistical Association for the Best Ph.D. Thesis in Business and Economic Statistics, 1998.

Washington State University Academic Enrichment and Career Development Award, 1998.

Regents Fellowship, University of California, San Diego, 1990.

Guo Moruo Award (for the Highest Undergraduate Achievement), University of Science and Technology of China, 1988.

EDITORIAL BOARDS:

Associate Editor, **Journal of Econometrics**, 2004 - 2016; 2019 - Present.

Associate Editor and Charter Member, **Journal of Econometric Methods**, 2010 - 2017.

Associate Editor, **Journal of Applied Econometrics**, 2011 - Present.

Associate Editor, **Journal of Economic Behavior and Organization**, 2012 - Present.

Co-Editor, **Journal of Econometric Methods**, 2018 - Present.

PROFESSIONAL ACTIVITIES:

Referees: *American Economic Review*, *Annals of Applied Statistics*, *Canadian Journal of Statistics*, *Econometrica*, *Econometrics Journal*, *Econometric Reviews*, *Econometric Theory*, *Economics Letters*, *Games and Economic Behavior*, *International Economic Review*, *International Journal of Industrial Organization*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Econometric Methods*, *Journal of Industrial Economics*, *Journal of Law and Economics*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of Political Economy*, *Journal of the Royal Statistical Society (Series B)*, *Quantitative Economics*, *Rand Journal of Economics*, *Review of Economic Studies*, *Review of Economics and Statistics*, *Southern Economic Journal*.

Reviewer for Grant Agencies: National Science Foundation, Social Sciences and Humanities Research Council of Canada, Hong Kong Research Grants Council, Agency Nationale de la Recherche (French Research Agency).

Reviewer for *Econometric Analysis*, William Greene, 4th Edition, Prentice Hall Publisher.

Book Proposal Reviewer for Blackwell Publishing.

Member, the Joint Legislative Audit and Review Committee's Technical Advisory Panel to the Workfirst Evaluation of Washington State, 1999.

Invited Discussant, Session of "Empirical Game Models," the North American Summer Meeting of the Econometric Society, Montreal, Canada, June, 1998.

Invited Discussant, Session of "Empirical Analysis of Models with Private Information," the North American Winter Meeting of the Econometric Society, Washington D.C., January, 2003.

Invited Discussant, the Auction/Procurement Conference, Penn State University, April, 2008.

Organizer, Five Star Economics Conference, Beijing, December, 2008.

Member of the External Review Team, Department of Economics, University of Kansas, October, 2009.

Member of the External Review Team, University of International Business and Economics, November, 2009.

Member of the *Journal of Econometrics* Dennis Aigner Award Committee, 2011.

Co-Organizer, Conference on Identification and Inference in Microeconometrics, Nashville, March, 2012.

Organizer, Conference on Recent Development in Microeconometrics and Empirical Microeconomics in China, Beijing, July, 2012.

Organizer, Conference on Microeconometrics and Empirical Microeconomics, Beijing, July, 2013.

Program Committee Member, 2013 Asian Meeting of the Econometric Society, Singapore, August, 2013.

Scientific Committee Member, the First Conference of the International Association of Applied Econometrics (IAAE), London, UK, June, 2014.

Organizer, Conference in Honor of Robert Porter, Nashville, April, 2016.

Scientific Committee Member, the Third Conference of the International Association of Applied Econometrics (IAAE), Milan, Italy, June, 2016.

Program Committee Member, the Latin American Meetings of the Econometric Society, Medellin, Colombia, November, 2016.

Co-Organizer, Joint CEMMAP UCL and Vanderbilt Conference on Econometrics and Models of Strategic Interactions, Nashville, April, 2017.

Scientific Committee Member, the Fourth Conference of the International Association of Applied Econometrics (IAAE), Sapporo, Japan, June, 2017.

Organizer, Invited Session on “Panel Data,” 2017 Asian Meeting of the Econometric Society, Hong Kong, June, 2017.

Organizer, Invited Session on “Auctions: Theory and Empirics,” 2017 Asian Meeting of the Econometric Society, Hong Kong, June, 2017.

Co-Organizer, Invited Session on “Sieve Estimation in Structural Models,” 2017 Asian Meeting of the Econometric Society, Hong Kong, June, 2017.

Program Committee Member, 2017 Asian Meeting of the Econometric Society, Hong Kong, June, 2017.

Co-Organizer, Conference on Identification in Econometrics, Nashville, April, 2018.

Co-Organizer, International Conference on Econometrics, Chengdu, China, June, 2018.

Co-Organizer, the 3rd Beihang IEB Forum on Recent Advances in Econometric Theory and Applications, Beijing, China, June, 2018.

Program Committee Member, 2019 Asian Meeting of the Econometric Society, Xiamen, June, 2019.

Program Committee Member, 2019 China Meeting of the Econometric Society, Guangzhou, June, 2019.

Scientific Committee Member, the Sixth Conference of the International Association of Applied Econometrics (IAAE), Cyprus, June, 2019.

Program Committee Member, 2019 North American Summer Meeting of the Econometric Society, Seattle, June, 2019.

Co-Organizer, Joint CEMMAP UCL and Vanderbilt Conference on Advances in Econometrics, Nashville, October, 2019.

AREAS OF SPECIALIZATION:

Microeconometrics (Theory and Applications), Empirical Microeconomics.

DISSERTATION COMMITTEE CHAIRED SINCE 1999:

1. Francis Ratsimbazafy (Co-Chair): Ph.D. Expected 2019.
2. Alper Arslan: Ph.D., 2018, Vanderbilt University; Dissertation: “Essays in College Admissions and College Major Choice”; First Placement: Weatherall Postdoc Scholar, Queens University.

3. Ying (Martin) Zheng: Ph.D., 2018, Vanderbilt University; Dissertation: “Essays on the Structural Analysis of Auctions”; First Placement: Assistant Professor, School of Economics, Remin University of China.
4. Brantly Callaway: Ph.D., 2016, Vanderbilt University; Dissertation: “Essays on Distributional Treatment Effects with Panel Data”; First Placement: Assistant Professor, Temple University.
5. Carlos Manzanares (Co-Chair): Ph.D., 2016, Vanderbilt University; Dissertation: “Essays on the Analysis of High Dimensional Dynamic Games and Data Combination”; First Placement: Economist, Amazon.
6. Li (Lily) Zhao: Ph.D., 2016, Vanderbilt University; Dissertation: “Essays on the Econometrics of Discrete Games of Complete Information”; First Placement: Econometrician, IMF; Current Position: Assistant Professor, Antai School of Economics and Management, Shanghai Jiao Tong University.
7. Matt Gentry: Ph.D., 2012, Vanderbilt University; Dissertation: “Essays on the Structural Analysis of Selection and Search”; First Placement: Lecturer (= Assistant Professor in the US), London School of Economics.
8. Bingyu Zhang: Ph.D., 2009, Vanderbilt University; Dissertation: “Affiliation and Entry in First-Price Auctions”; First Placement: Assistant Professor, National University of Singapore.
9. Robert Hammond: Ph.D., 2008, Vanderbilt University; Dissertation: “Seller Pricing Behavior in Auction and Posted-Price Markets”; First Placement: Assistant Professor, North Carolina State University; Current Position: (Tenured) Associate Professor, North Carolina State University.
10. Han Zeng (Co-Chair): Ph.D., 2007, Indiana University; Dissertation: “Three Essays on Consumer Choice Behavior in Health Insurance Market”; First Placement: Deloitte.
11. Lu Ji: Ph.D., 2006, Vanderbilt University; Dissertation: “Three Essays on Multi-Round Procurement Auctions”; First Placement: Econometrician, International Monetary Fund.
12. Chiang-Ming Chen: Ph.D., 2005, Indiana University; Dissertation: “Examining the Simultaneous Relationship and Uncertain Demand Effect for Charitable Contributions”;

First Placement: Assistant Professor, National Chi-Nan University (Taiwan); Current Position: Professor and Department Chair, National Chi-Nan University.

13. Xiaoyong Zheng: Ph.D., 2005, Indiana University; Dissertation: “Procurement Auctions with Entry and Uncertain Number of Actual Bidders: Theory, Structural Inference, and an Application”; First Placement: Assistant Professor, North Carolina State University; Current Position: Professor, North Carolina State University.

14. Jiequn Guo (Co-Chair): Ph.D., 2001, Indiana University; Dissertation: “Essays on Measurement Errors in Nonlinear Count Regression Models”; First Placement: Corning.

DISSERTATION COMMITTEE SERVED SINCE 1999:

R. Bailey (2013), H. Chen (2012), H. Cho (2002), R. Ferrer (2009), P. Hamilton (2002), M. He (2016), K. Hong (2016), S.-H. Jeon (2004), S. Kang (2004), H.-D. Lee (2003), S. Lee (2002), C. Li (2005), Y.-C. Lin (2005), J. Park (2004), S. Park (2008), M. Ryan (2000), P. Scholten (2003), J. Schwartz (2003), C. She (2004), T. Trafton (2010), W. Wang (2002), J. Wu (2009), S. Zhang (2012), T. Ziacik (2002), D. Zimmer (2004).

UNDERGRADUATE HONOR’S THESIS COMMITTEE:

Frank Corrigan (2006), Jon Lee (2009).

CONFERENCE PRESENTATIONS:

European Meeting of the Econometric Society, Istanbul, Turkey, August, 1996.

North American Winter Meeting of the Econometric Society, New Orleans, USA, January, 1997.

North American Summer Meeting of the Econometric Society, Montreal, Canada, June, 1998.

Midwest Econometrics Group Annual Meeting, Ames, Iowa, USA, October, 1999.

Clarence E. Tow Conference on Applied Research Concerning Auctions and Mechanism Designs, University of Iowa, Iowa City, USA, May, 2000. (Invited Speaker)

The 8th World Congress of the Econometric Society, Seattle, USA, August, 2000.

Midwest Econometrics Group Annual Meeting, Chicago, USA, October, 2000.

North American Winter Meeting of the Econometric Society, New Orleans, USA, January, 2001.

Workshop on Structural Econometric Models, Stanford Institute for Theoretical Economics, July, 2003. (Invited Speaker)

North American Winter Meeting of the Econometric Society, San Diego, USA, January, 2004.

Midwest Econometrics Group Annual Meeting, Evanston, USA, October, 2004.

The 9th World Congress of the Econometric Society, London, UK, August, 2005.

CIREQ Conference on Auctions, Montreal, Canada, October, 2005. (Invited Speaker)

North American Winter Meeting of the Econometric Society, Boston, USA, January, 2006.

Conference on the Econometrics of Auctions in Tribute to J.-J. Laffont, Toulouse, France, May, 2006. (Invited Speaker)

Far Eastern Meeting of the Econometric Society, Beijing, China, July, 2006.

The Summer Workshop in Industrial Organization and Management Strategy, Singapore, July, 2008.

Far Eastern Meeting of the Econometric Society, Singapore, July, 2008.

The 2nd Auction/Procurement Conference, Penn State University, March, 2009. (Invited Speaker)

The Conference Celebrating the 30th Anniversary of the Summer Palace Workshop on Econometrics, Beijing, July, 2010. (Invited Speaker)

2011 Cowles Foundation Annual Econometrics Conference, Yale, New Haven, June, 2011. (Invited Participant)

European Meeting of the Econometric Society, Oslo, Norway, August, 2011.

Conference on Identification and Inference in Microeconometrics, Nashville, March, 2012.

2012 Tsinghua Econometrics Conference, Beijing, China, May, 2012.

2012 Shanghai Econometrics Workshop, May, 2012. (Invited Speaker)

Conference in Honor of Cheng Hsiao, Chengdu, China, May, 2012. (Invited Keynote Speaker)

Conference on Auctions and Matching, Ann Arbor, Michigan, November, 2012. (Invited Speaker)

2013 International Symposium on Analysis of Panel Data, Xiamen, June, 2013. (Invited Speaker)

Conference in Honor of Essie Maasoumi, Atlanta, Georgia, November, 2014. (Invited Speaker)

Conference on Auctions, Competition, Regulation, and Public Policy, Lancaster, UK, May, 2015. (Invited Keynote Speaker)

Conference in Honor of Takeshi Amemiya, Xiamen, China, June, 2015. (Invited Speaker)

The 2016 Workshop on Advanced Econometrics, Lawrence, Kansas, April, 2016. (Invited Speaker)

Princeton-QUT-SMU-SJTU Econometrics Conference, Shanghai, China, May, 2016. (Invited Speaker)

Cowles Foundation Conference on Structural Econometrics, Yale, New Haven, June, 2016. (Invited Participant)

Conference on Recent Advances in Econometrics, Toulouse, France, June, 2016. (Invited Speaker)

Workshop on Econometric Methods and Applications, Sao Paulo, Brazil, July, 2016. (Invited Keynote Speaker)

Session on “Econometric Methods,” 2016 SAET, Rio, Brazil, July, 2016. (Invited Speaker)

2016 Latin American Meeting of the Econometric Society, Medellin, Colombia, November, 2016. (Invited Semi-Plenary Speaker)

Workshop on Econometrics, National Tsinghua University, Taipei, June, 2017. (Invited Speaker)

2017 China Meeting of the Econometric Society, Wuhan, China, June, 2017. (Invited Speaker)

2017 International Forum on the Frontier Econometrics Research, Wuhan, China, June, 2017. (Keynote Speaker)

2017 Econometrics Conference, Chengdu, China, July, 2017. (Keynote Speaker)

2017 Seattle -Vancouver Econometrics Conference, Seattle, October, 2017. (Keynote Speaker)

Conference on Auctions, Competition, Regulation, and Public Policy, Lancaster, UK, May, 2018. (Invited Speaker)

Conference on Econometric Theory and Applications (CETA2018), Taipei, June, 2018. (Invited Speaker)

The 4th Dongbei Econometrics Workshop, Dalian, June, 2018. (Invited Speaker)

Conference on Auctions and Informational Economics in Memory of Art Shneyerov, Paris, December, 2018. (Invited Speaker)

Durham Economic Theory Conference, Durham, UK, May, 2019. (Keynote Speaker)

China Meeting of the Econometric Society, Guangzhou, June, 2019. (Keynote Speaker)

Tsinghua Econometrics Conference, Beijing, June, 2019. (Invited Speaker)

INVITED SEMINARS:

1996: IDEI and GREMAQ, Toulouse, France.

1997: New York University, Rutgers University, University of Toronto, York University, Hong Kong University of Science and Technology, Washington State University.

1998: University of California, Riverside, University of Southern California, Indiana University (Department of Economics).

1999: University of Washington.

2000: Indiana University (Department of Business Economics and Public Policy), University of Kansas, Ohio State University, Purdue University.

2002: Pennsylvania State University, University of Texas at Austin, Rice University.

2003: University of Michigan, Michigan State University, University of Pittsburgh/Carnegie Mellon University.

2004: Texas A&M University.

2005: Vanderbilt University.

2006: University of British Columbia, University of Southern California, University of Chicago, University of Texas at Austin, Rice University, University College London, University of Cambridge, London School of Economics, University of Pennsylvania, Indiana University, University of Michigan, Harvard University.

2007: University of Tennessee, Hong Kong University of Science and Technology, Yale University (IO Workshop and Econometrics Workshop, respectively).

2008: Renmin University of China, Brown University.

2009: University of Science and Technology of China, University of Southern California, Shanghai Jiaotong University, University of Toronto, Northwestern University.

2010: Triangle (Duke, North Carolina State University, University of North Carolina, Chapel Hill) Econometrics Workshop, Zhejiang University, University of Science and Technology of China, Shanghai University of Finance and Economics, University of International Business and Economics, Renmin University of China, University of Washington, University of Maryland, Georgetown University.

2011: University of Southern California, National University of Singapore, Singapore Management University, Federal Reserve Bank of New York, New York University, Columbia University.

2012: Hong Kong University of Science and Technology, University of British Columbia, University of Pennsylvania, Tsinghua University, Carnegie Mellon University, Penn State University.

2013: University of Southern California, Toulouse School of Economics, Tilburg University, UC Santa Barbara.

2014: Johns Hopkins University, The Wharton School (University of Pennsylvania).

2015: University of Chicago, University of Virginia, Lancaster University, National University of Singapore, University of Toronto.

2016: Texas A&M, Zhejiang University, University College London, Sao Paulo School of Economics, Kyoto University, Monash University, University of Sydney, University of

Technology Sydney, Renmin University of China, Beihang University, Yale University, University of Iowa, University of Minnesota, University of Southern California, UC San Diego, Stanford, UC Berkeley, University of Tokyo, Korea University, Seoul National University, Princeton University.

2017: Boston University, Academia Sinica, National Sun Yat-Sen University, University of Sydney, University of New South Wales, Monash University, University of Texas at Austin, Duke, Boston College.

2018: Indiana University, University of Virginia, Bank of Canada, McGill University, University of Amsterdam (Tinbergen Institute), Beijing Institute of Technology, Otaru Commerce University, Emory University, UC Davis, Jinan University.

2019: University of California, Irvine, University of California, Riverside, University of Southern California, National Tsinghua University, Academia Sinica, Rice University, University of Surrey (Scheduled).

DEPARTMENT AND UNIVERSITY SERVICES:

At WSU:

Member of the Department Graduate Studies Committee, 1997 - 1999.

Member of the Department Visiting Speakers Committee, 1997 - 1999.

At IU:

Member of the Time Series Econometrician Recruiting Committee, 1999-2001.

Member of the Empirical IO Recruiting Committee of the Department of Business Economics and Public Policy of Kelley School of Business, 2001 - 2002.

Member of the Applied Microeconomics Recruiting Committee, 2003 - 2004.

Member of the Recruiting Committee for Sociology, Anthropology, Statistics, Psychology, Economics and Research Appointment, 2003 - 2004.

Coordinator of Econometrics Workshop, 2003 - 2005.

Member of the Department Graduate Studies Committee, 2000 - 2005.

Member of the Department Faculty Review Committee, 2003 - 2005.

Member of the Committee of Applied Statistics in Social Science, College of Arts and Sciences, 2003 - 2005.

At Vanderbilt:

Coordinator of Empirical Microeconomics Workshop, 2005 - Present.

Member of the Senior Recruiting Committee, 2005 - 2006.

Chair of the Senior Recruiting Committee, 2006 - 2007.

Member of the Policy Evaluation and Planning Committee, 2007 - 2008.

Member of the Recruiting Committee, 2007 - 2008.

Department Chair, 2008 - 2011.

Member of the Coordinating Council of the Robert Wood Johnson Foundation Health Policy Center at Meharry College, 2009 - 2011.

Member of the Search Committee for the Robert Wood Johnson Foundation Health Policy Center Executive Director, 2009.

The Chancellor's Advisory Committee, 2010.

Chair, Empirical Micro Recruiting Committee, 2012 - 2013.

Member, Committee of Graduate Studies, 2014 - 2015.

Chair, Econometrics Recruiting Committee, 2013 - 2015.

Member, Graduate Faculty Delegate Assembly, 2015 - 2016.

Member, Graduate Admission Committee, 2015 - 2016.

Member, Econometrics Recruiting Committee, 2016 - 2017.

Member, Quantitative Analytics Steering Committee, College of Arts and Science, 2016 - 2017.

Member, Graduate Program Reform Committee, 2016 - 2017.

Member, Graduate Studies and Placement Committee, 2017 - 2019.

EDITED VOLUME:

Special Issue of **Econometric Reviews** in Honor of Cheng Hsiao, Co-Editor, in Progress.

Special Volume of **Advances in Econometrics** in Honor of Cheng Hsiao, Co-Editor, in Progress.

Special Annals Issue of the **Journal of Econometrics** in Honor of Max King, Co-Editor, in Progress.

Special Annals Issue of the **Journal of Econometrics** on “Heterogeneity in Panel and in Nonparametric Analysis,” Co-Editor, Volume 188, Issue 2, October 2015.

REFEREED PUBLICATIONS:

- [1] “Quantile Treatment Effects in Difference in Differences Models with Panel Data,” with B. Callaway, **Quantitative Economics**, forthcoming.
- [2] “Quantile Treatment Effects in Difference in Differences Models under Dependence Restrictions and with only Two Time Periods,” with B. Callaway and T. Oka, **Journal of Econometrics**, 206, 395-413, 2018.
- [3] “Auctions with Selective Entry,” with M. Gentry and J. Lu, **Games and Economic Behavior**, 105, 104-111, 2017.
- [4] “An Exponential Class of Dynamic Binary Choice Panel Data Models with Fixed Effects,” with M. Al-Sadoon and H. Pesaran, **Econometric Reviews**, 36, 898-927, 2017.
- [5] “Existence of Monotone Equilibrium in First Price Auctions with Private Risk Aversion and Private Initial Wealth,” with M. Gentry and J. Lu, **Games and Economic Behavior**, 94, 214-221, 2015.
- [6] “Auctions with Selective Entry and Risk Averse Bidders: Theory and Evidence,” with J. Lu and L. Zhao, **RAND Journal of Economics**, 46(3), 524-545, 2015.
- [7] “Set Identification of the Censored Quantile Regression Model for Short Panels with Fixed Effects,” with T. Oka, **Journal of Econometrics**, 188(2), 363-377, 2015.
- [8] “Affiliation and Entry in First-Price Auctions with Heterogeneous Bidders: An Analysis of Merger Effects,” with B. Zhang, **American Economic Journal: Microeconomics**, 7(2), 188-204, 2015.
- [9] “Identification in Auctions with Selective Entry,” with M. Gentry, **Econometrica**, 82, 315-344, 2014.

Supplementary Material to “Identification in Auctions with Selective Entry,” available on the *Econometrica* website.

[10] “Semiparametric Estimation in Models of First-Price, Sealed-Bid Auctions with Affiliation,” with T.P. Hubbard and H.J. Paarsch, **Journal of Econometrics**, 168, 4-16, 2012.

[11] “Information Acquisition and/or Bid Preparation: A Structural Analysis of Entry and Bidding in Timber Sale Auctions,” with X. Zheng, **Journal of Econometrics**, 168, 29-46, 2012.

[12] “A New Class of Asymptotically Efficient Estimators for Moment Condition Models,” with Y. Fan and M. Gentry, **Journal of Econometrics**, 162, 268-277, 2011.

[13] “Testing for Affiliation in First-Price Auctions Using Entry Behavior,” with B. Zhang, **International Economic Review**, 51, 837-850, August 2010.

[14] “Indirect Inference in Structural Econometric Models,” **Journal of Econometrics**, 157, 120-128, July 2010.

[15] “Entry and Competition Effects in First-Price Auctions: Theory and Evidence from Procurement Auctions,” with X. Zheng, **Review of Economic Studies**, 76, 1397-1429, 2009.

Supplementary Material to “Entry and Competition Effects in First-Price Auctions: Theory and Evidence from Procurement Auctions,” available on the *Review of Economic Studies* website.

[16] “Simulation Based Selection of Competing Structural Econometric Models,” **Journal of Econometrics**, 148, 114-123, February 2009.

[17] “Multi-Round Procurement Auctions with Secret Reserve Prices: Theory and Evidence,” with L. Ji, **Journal of Applied Econometrics**, 23, 897-923, October 2008.

[18] “Semiparametric Bayesian Inference for Dynamic Tobit Panel Data Models with Unobserved Heterogeneity,” with X. Zheng, **Journal of Applied Econometrics**, 23, 699-728 (Lead Article), August 2008.

[19] “Econometrics of First-Price Auctions with Entry and Binding Reservation Prices,” **Journal of Econometrics**, 126, 173-200, May 2005.

- [20] “Modeling the Differences in Counted Outcomes using Bivariate Copula Models with Application to Mismeasured Counts,” with A.C. Cameron, P.K. Trivedi and D.M. Zimmer, **The Econometrics Journal**, 7, 566-584, 2004.
- [21] “Robust Estimation of Generalized Linear Models with Measurement Errors,” with C. Hsiao, **Journal of Econometrics**, 118, 51-65, January - February 2004.
- [22] “Modeling Response Bias in Count: A Structural Approach with an Application to the National Crime Victimization Survey Data,” with P.K. Trivedi and J. Guo, **Sociological Methods and Research**, 31, 514-544, May 2003.
- [23] “Timber Sale Auctions with Random Reserve Prices,” with I. Perrigne, **The Review of Economics and Statistics**, 85, 189-200, February 2003.
- [24] “Semiparametric Estimation of the Optimal Reserve Price in First-Price Auctions,” with I. Perrigne and Q. Vuong, **Journal of Business and Economic Statistics**, Vol. 21, No. 1, 53-64, January 2003.
- [25] “Robust and Consistent Estimation of Nonlinear Errors-in-Variables Models,” **Journal of Econometrics**, Vol. 110, Issue 1, 1-26 (Lead Article), September 2002.
- [26] “Structural Estimation of the Affiliated Private Value Auction Model,” with I. Perrigne and Q. Vuong, **RAND Journal of Economics**, Vol. 33, No. 2, 171-193 (Lead Article), Summer 2002.
- [27] “Poisson Regression Models with Errors-in-Variables: Implication and Treatment,” with J. Guo, **Journal of Statistical Planning and Inference**, Vol. 104, No. 2, 391-401, 2002.
- [28] “Buying Healthcare Quality with Grants and Donations,” with R. Rosenman, **Health Care Management Science**, Vol. 5, No. 1, 25-32, 2002.
- [29] “Estimating Hospital Costs with a Generalized Leontief Function,” with R. Rosenman, **Health Economics**, Vol. 10, Issue 6, 523-538, 2001.
- [30] “Simulation-Based Estimation of the Structural Errors-in-Variables Negative Binomial Regression Model with an Application,” with J. Guo, **Annals of Economics and Finance**, Vol. 2, 101-122, 2001.

- [31] “Cost Inefficiency in Washington Hospitals: A Stochastic Frontier Approach Using Panel Data,” with R. Rosenman, **Health Care Management Science**, Vol. 4, Issue 2, 73-81 (Lead Article), 2001.
- [32] “Conditionally Independent Private Information in OCS Wildcat Auctions,” with I. Perrigne and Q. Vuong, **Journal of Econometrics**, Vol. 98, Issue 1, 129-161, 2000. (Zellner Award)
- [33] “Estimation of Nonlinear Errors-in-Variables Models: A Simulated Minimum Distance Estimator,” **Statistics and Probability Letters**, Vol. 43, No. 3, 243-248, April 2000.
- [34] “Grants and Cost Shifting in Outpatient Clinics,” with R. Rosenman and D. Friesner, **Applied Economics**, Vol. 32, 835-843, 2000.
- [35] “Nonparametric Estimation of the Measurement Error Model Using Multiple Indicators,” with Q. Vuong, **Journal of Multivariate Analysis**, Vol. 65, No. 2, 139-165, May 1998.
- [36] “Using All Bids in Parametric Estimation of First-Price Auctions,” with Q. Vuong, **Economics Letters**, Vol. 55, Issue 3 (12), 321-325, Sept. 1997.

BOOK REVIEWS:

- Review of *An Introduction to the Structural Econometrics of Auction Data*, by H.J. Paarsch and H. Hong, **Econometric Reviews**, 28(4), 388-392, 2009.
- Review of *Econometric Analysis of Cross Section and Panel Data*, by J. Wooldridge, MIT Press, **Journal of Economic Literature**, Vol. 40, 1239-1241, 2002.

PUBLICATIONS IN PROCEEDINGS:

- “Estimation of the Structural Errors-in-Variables Poisson Regression,” with J. Guo, Proceedings of the Business and Economic Statistics Section of the American Statistical Association, 80-84, 2000.

MISCELLANEOUS:

“Editorial: Heterogeneity in Panel Data and in Nonparametric Analysis,” with Q. Li, **Journal of Econometrics**, 188, 313-315.

WORKING PAPERS/WORK IN PROGRESS:

[1] “Identification and Estimation in First Price Auctions with Risk Aversion and Selective Entry,” with M. Gentry and J. Lu, R&R at **Review of Economic Studies**.

[2] “Deposit Requirements in Auctions: Theory and Empirical Evidence,” with X. Che, J. Lu and X. Zheng.

[3] “New Local Polynomial Quantile Estimation of First-Price Auctions,” with Y. Fan and M. Pesendorfer.

[4] “A Partial Identification Subnetwork Approach to Discrete Games in Large Networks: An Application to Quantifying Peer Effects,” with L. Zhao.

[5] “A Unifying View of Partial Identification Approaches in Discrete Games of Complete Information,” with L. Zhao.

[6] “A Sensitivity Analysis in the Affiliated Private Value Model with Incomplete Sets of Bids,” with Y. Fan and M. He.

[7] “Identification of Treatment Effects under Discrete Variation in the Propensity Score,” with J. Heckman, T. Oka and E. Vytlacil.

[8] “Constructive Identification of Heterogeneous Elasticities in the Cobb-Douglas Production Function,” with Y. Sasaki.

[9] “Quantile Treatment Effects with Two-Sided Measurement Error,” with B. Callaway and I. Murtazashvili.

[10] “The Efficacy of a Bidder Training Program in Auctions with Selection and Entry: A Structural Analysis,” with D. De Silva and J. Zhao.