

Jing Li

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FIELDS Time Series Analysis and Applied Macroeconomics

POSITIONS Assistant Professor of Economics, Miami University, 2011–Present

Assistant Professor of Economics, South Dakota State University, 2008–2011

Visiting Assistant Professor of Economics, Auburn University, 2006–2007

EDUCATION Ph.D, Economics, University of Alabama, 2006

M.A, Finance, Xiamen University, 2002

B.A, Finance, Chongqing Technology and Business University, 1999

PUBLICATIONS [17] Jing Li, “Effects of Filtering Data on Testing Asymmetry in Threshold Autoregressive Models”, *Studies in Nonlinear Dynamics & Econometrics*, forthcoming

[16] Jing Li, “System-Equation ADL Test For Threshold Cointegration With An Application Using The Term Structure Of Interest Rates”, *Oxford Bulletin of Economics and Statistics*, forthcoming

[15] Jing Li and Junsoo Lee, “Improved Autoregressive Forecasting Under Non-Normality Using Residual Augmented Least Squares”, *Journal of Statistical Computation and Simulation*, 85 (2015), 2936-2952

[14] Walter Enders and Jing Li, “Trend-Cycle Decomposition Allowing for Multiple Smooth Structural Changes in the Trend of US Real GDP”, *Journal of Macroeconomics*, 44 (2015), 71-81

[13] Benjamin Taylor and Jing Li, “Do Fewer Guns Lead to Less Crime? Evidence from Australia”, *International Review of Law and Economics*, 42 (2015), 72-78

[12] Jing Li and Norman C. Miller, “Foreign Exchange Market Inefficiency and Exchange Rate Anomalies”, *Journal of International Financial Markets, Institutions & Money*, 34 (2015), 311-320

[11] Junsoo Lee, Jing Li and Mark C. Strazicich, “Performance of Threshold Cointegration Tests”, *Journal of Statistical Computation and Simulation*, 83 (2013), 791-807

[10] Scott W. Fausti, Matthew A. Diersen, Bashir A. Qasmi, Jing Li and Brent Lange, “The Effect of Animal Gender on Producer Marketing Behavior”, *Applied Economics Letters*, 20 (2013), 180-185

- [9] Tia Michelle McDonald, Ariel Ruth Keating, Scott W. Fausti and Jing Li, "Insecticide Use and Crop Selection in Regions with High GM Adoption Rates", *Renewable Agriculture and Food Systems*, 27 (2012), 295 - 304
- [8] Jing Li, "Bootstrap Prediction Intervals for SETAR Models", *International Journal of Forecasting*, 27 (2011), 320-332
- [7] Jing Li and Junsoo Lee, "ADL tests for Threshold Cointegration", *Journal of Time Series Analysis*, 31 (2010), 241-254
- [6] Jing Li and Henry Thompson, "A Note of the Oil Price Trend and GARCH Shocks", *Energy Journal*, 31 (2010), 185-191
- [5] Scott W. Fausti, Bashir A. Qasmi and Jing Li, "Value Based Marketing: A Discussion of Issues and Trends in the Slaughter Cattle Market", *Journal of Agribusiness*, 28 (2010), 89-110
- [4] Scott W. Fausti, Bashir A. Qasmi, Jing Li and Mathew Diersen, "The Effect of the Livestock Mandatory Reporting Act on Market Transparency and Grid Price Dispersion", *Agricultural and Resource Economics Review*, 39 (2010), 1-11
- [3] Jing Li, "Breaks in Innovation Variance and Long-Run Purchasing Power Parity", *International Economics and Finance Journal*, 3 (2008), 233-251
- [2] Jing Li, "Testing Granger Causality in the Presence of Threshold Effects", *International Journal of Forecasting*, 22 (2006), 771-780
- [1] Jing Li, "The Block Bootstrap Test of Hausman's Exogeneity in the Presence of Serial Correlation", *Economics Letters*, 91 (2006), 76-82

PAPERS

- "Flexible Fourier Form for Volatility Breaks", with Walter Enders, Under Review at *Studies in Nonlinear Dynamics & Econometrics*
- "Does Pegging to Dollar Really Matter? A Closer Look at US Trade Deficits with China and Germany", with Chengjun Shi, Revised and Resubmitted to *Journal of International Trade & Economic Development*
- "Commitment and Radical Religious Sects: An Empirical Examination of the Roots of Terrorism", with Prosper Raynold and Kendrick Morales
- "Rethinking Cointegration and Expectation Hypothesis", with George Davis
- "Does Above Normal Income Lead to Above Normal Consumption? Evidence from Chinese Survey Data", with George Davis
- "Block Bootstrap Prediction Intervals for Autoregression"
- "Block Bootstrap Prediction Intervals for Vector Autoregression"

TEACHING

Miami University

- Principles of Macroeconomics (Honors), (2015, 2016)
- Time Series Analysis (Master Level), (2012, 2014, 2015, 2016)

- Econometrics (2013, 2014, 2015, 2016)
- Advanced Empirical Methods (2012, 2014, 2015, 2016)
- Masters Research (Master Level), (2016)
- Intermediate Macroeconomics (2012, 2013)
- International Economics (2011)

South Dakota State University

- Econometrics (Master Level), (2011, 2010, 2009, 2008)
- Time Series Econometrics (Master Level), (2010, 2008)
- Investment (Master Level), (2009)
- Statistics (2010, 2009, 2008)

Auburn University

- Introductory Microeconomics (2007, 2006)

University of Alabama

- Introductory Macroeconomics (2006)

ADVISING

Miami University, Honors Thesis

- Chris Adams, 2016
- Brian Jong, 2015, Placement: Miami University
- Chengjun Shi, 2014, Placement: Miami University
- Benjamin Taylor, 2013, Placement: Harvard Law School
- Kaitlin Patzek, 2012, Placement: Nielsen

Miami University, Master Exit Paper

- (Advisor) John Tyliczszak, 2016; Kristian Doty, 2015, Ph.D at Indiana University; Rahul Guha, 2012, US Air Force
- (Reader) Tianchi Zhang(Statistics), 2016; Melissa Magdefrau, 2015; Kendrick Morales, Bo Wang, 2014; Jae Hyoung Kim, Charles Christopher Ruberg, Philip Andrew Vinson, 2012

South Dakota State University, Master Thesis

- Ilunga Kyahese, 2010, Advisor, Placement: PhD Program of Mineral and Energy Economics in Colorado School of Mines
- Zelalem Abahana, 2009, Advisor, Placement: PhD Program of Food and Resource Economics in University of Florida

CONFERENCE PRESENTATIONS	<p>Annual Meeting of the Midwest Econometrics Group, UIUC, 2016</p> <p>Meeting of the Society for Nonlinear Dynamics and Econometrics, Tuscaloosa, 2016</p> <p>Annual Meeting of the Midwest Econometrics Group, Indiana University, 2013</p> <p>Annual Meeting of the Midwest Econometrics Group, University of Kentucky, 2012</p> <p>Annual Meeting of the Midwest Econometrics Group, Washington University, 2010</p> <p>Annual Meeting of the Midwest Econometrics Group, Purdue University, 2009</p> <p>Meeting of the Society for Nonlinear Dynamics and Econometrics, Atlanta, 2009</p> <p>Meeting of the Society for Nonlinear Dynamics and Econometrics, St. Louis, 2006</p> <p>International Conference on Statistics, Combinatorics, Mathematics and Applications, Auburn, 2005</p>
INVITED TALKS	<p>Ohio University, 2016</p> <p>University of Cincinnati, 2013</p> <p>Miami University, Department of Statistics, 2012</p> <p>Miami University, Department of Economics, 2011</p> <p>Appalachian State University, 2011</p> <p>South Dakota State University, 2007</p> <p>University of Washington-Tacoma, 2007</p> <p>Auburn University, 2005</p>
AD HOC REFEREE	<p>Economic Modelling</p> <p>Economic Change and Restructuring</p> <p>International Review of Law and Economics</p> <p>Journal of International Financial Markets, Institutions & Money</p> <p>Journal of Statistical Computation and Simulation</p> <p>Statistical Papers</p> <p>Journal of Economic Interaction and Coordination</p> <p>International Journal of Forecasting</p> <p>Journal of Empirical Finance</p> <p>Economics Research International</p> <p>Journal of Econometrics</p> <p>Studies in Nonlinear Dynamics & Econometrics</p> <p>Journal of Health Economics</p> <p>Energy Journal</p> <p>Economics Bulletin</p> <p>American Journal of Agricultural Economics</p> <p>Southern Economic Journal</p> <p>Journal of Environmental Economics and Management</p> <p>Global Finance Journal</p> <p>Journal of Applied Mathematics and Decision Sciences</p> <p>Korean Economic Review</p>
HONORS AND AWARDS	<p>Richard K. Smucker Teaching Excellence Award (Junior Professor), 2015</p> <p>Farmer School of Business Summer Research Grant, 2013</p>
SERVICES	<p>Business Honors and Scholars Committee, 2016-Present</p> <p>International Studies Committee, 2012-Present</p> <p>Graduate Studies Committee, 2016-Present</p> <p>Honors Committee, 2016-Present</p> <p>Seminar Committee, 2013-2015</p> <p>Research Committee, 2014-2015</p> <p>Shadowing in FSB China Program, 2013 Summer</p> <p>Advisor of Econ Club, 2012-2014</p>

Advisor of International Student Advisory Council, 2013-2014
Junior Faculty Interview Committee, 2014-2016

REFERENCES

Available Upon Request

PERSONAL
INFORMATION

Chinese Citizenship; U.S. Permanent Resident; Married with Two Children