

## Jing Li

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Farmer School of Business  
Miami University  
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FIELDS Time Series Analysis and Applied Macroeconomics

POSITIONS Associate Professor of Economics, Miami University, 2017–Present

Assistant Professor of Economics, Miami University, 2011–2017

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 [21] Kendrick Morales, Prosper Raynold and Jing Li, “The Empirical Relationship between Commitment Enhancement Devices and Terrorism”, *Applied Economics*, 50, (2018), 5366-5380

[20] Walter Enders and Jing Li, “Flexible Fourier Form for Volatility Breaks”, *Studies in Nonlinear Dynamics & Econometrics*, 22, (2018), 1-19 (Leading Article)

[19] Jing Li and George Davis, “Rethinking Cointegration and Expectation Hypothesis”, *Journal of Empirical Finance*, 44 (2017), 177-189

[18] 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*, 79 (2017), 1-24 (Leading Article)

[17] Chengjun Shi and Jing Li, “Does Pegging to Dollar Really Matter? A Closer Look at US Trade Deficits with China and Germany”, *Journal of International Trade & Economic Development*, 26 (2017), 451-472

[16] Jing Li, “Effects of Filtering Data on Testing Asymmetry in Threshold Autoregressive Models”, *Studies in Nonlinear Dynamics & Econometrics*, 20, (2016), 549-565

[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

“Was there a Chinese Saving Glut? Evidence from Unique Survey Data”, with George Davis and Shaoying Ma

“Zooming in on Phillips Curve and Estimating NAIRU for Subgroups of Civilian Population”, with Brian Jong and Ling Shao

“Block Bootstrap Prediction Intervals for Autoregression”

“Block Bootstrap Prediction Intervals for Vector Autoregression”

## TEACHING

### Miami University

- Principles of Macroeconomics (University Honors), (2015, 16, 17, 18)
- Time Series Analysis (Master Level), (2012, 14, 15, 16, 17, 18)
- Econometrics (2013, 14, 15, 16, 18)
- Advanced Empirical Methods (2012, 14, 15, 16, 17, 18)
- Masters Research (Master Level), (2016, 17, 18)
- Intermediate Macroeconomics (2012, 13)
- International Economics (2011)

### South Dakota State University

- Econometrics (Master Level), (2008, 09, 10, 11)
- Time Series Econometrics (Master Level), (2008, 10)
- Investment (Master Level), (2009)
- Statistics (2008, 09, 10)

### Auburn University

- Introductory Microeconomics (2006, 07)

### University of Alabama

- Introductory Macroeconomics (2006)

## ADVISING

### Miami University, Honors Thesis

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

### Miami University, Master Exit Paper

- (Advisor)
  - Yifei Zhang, 2018, Ph.D at North Carolina State University
  - John Tyliczszak, 2016, Sapient(m)PHASIZE
  - Kristian Doty, 2015, Ph.D at Indiana University
  - Rahul Guha, 2012, US Air Force
- (Reader) Shaoying Ma, Wonjin Lee, Christopher Haught, 2017; 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 Annual Meeting of the Midwest Econometrics Group, U of Wisconsin, 2018  
 Southern Economic Association 88th Annual Meetings, Washington DC, 2018  
 Southern Economic Association 87th Annual Meetings, Tampa, 2017  
 Annual Meeting of the Midwest Econometrics Group, Texas A&M, 2017  
 Annual Meeting of the Midwest Econometrics Group, UIUC, 2016  
 Meeting of the Society for Nonlinear Dynamics and Econometrics, Tuscaloosa, 2016  
 Annual Meeting of the Midwest Econometrics Group, Indiana University, 2013  
 Annual Meeting of the Midwest Econometrics Group, University of Kentucky, 2012  
 Annual Meeting of the Midwest Econometrics Group, Washington University, 2010  
 Annual Meeting of the Midwest Econometrics Group, Purdue University, 2009  
 Meeting of the Society for Nonlinear Dynamics and Econometrics, Atlanta, 2009  
 Meeting of the Society for Nonlinear Dynamics and Econometrics, St. Louis, 2006  
 International Conference on Statistics, Combinatorics, Mathematics and Applications, Auburn, 2005

INVITED TALKS Ohio University, 2016  
 University of Cincinnati, 2013  
 Miami University, Department of Statistics, 2012  
 Miami University, Department of Economics, 2011  
 Appalachian State University, 2011  
 South Dakota State University, 2007  
 University of Washington-Tacoma, 2007  
 Auburn University, 2005

AD HOC REFEREE Econometrics  
 Economic Modelling  
 Economic Change and Restructuring  
 International Review of Law and Economics  
 Journal of International Financial Markets, Institutions & Money  
 Journal of Statistical Computation and Simulation  
 Statistical Papers  
 Journal of Economic Interaction and Coordination  
 International Journal of Forecasting  
 Journal of Empirical Finance  
 Economics Research International  
 Journal of Econometrics  
 Studies in Nonlinear Dynamics & Econometrics  
 Journal of Health Economics  
 Energy Journal  
 Economics Bulletin  
 American Journal of Agricultural Economics  
 Southern Economic Journal  
 Journal of Environmental Economics and Management  
 Global Finance Journal  
 Journal of Applied Mathematics and Decision Sciences  
 Korean Economic Review

HONORS AND AWARDS Richard K. Smucker Teaching Excellence Award (Junior Professor), 2015  
 Farmer School of Business Summer Research Grant, 2013

SERVICES Graduate Council, 2017-Present  
 Business Honors and Scholars Committee, 2016-Present  
 International Studies Committee, 2012-Present

FSB Academic Integrity Task Force, 2017  
Tenure Track Recruiting Committee, 2017, 2018  
Graduate Studies Committee, 2016-Present  
Honors Committee, 2016-Present  
Seminar Committee, 2013-2015  
Research Committee, 2014-2015  
Shadowing in FSB China Program, 2013 Summer  
Advisor of Econ Club, 2012-2014  
Advisor of International Student Advisory Council, 2013-2014  
Junior Faculty Interview Committee, 2014-2016

REFERENCES

Available Upon Request

PERSONAL  
INFORMATION

U.S. Citizen; Married with Two Children