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**Xiaodong Liu, Assistant Professor**  
Ph.D., Ohio State University, 2007

**FIELDS**

Econometrics

**CURRENT RESEARCH INTERESTS**

Estimation of social and spatial interaction models; Structural estimation of games

**SELECTED PUBLICATIONS AND WRITINGS**

“Efficient GMM Estimation of High Order Spatial Autoregressive Models with Autoregressive Disturbances” (with Lung-fei Lee), *Econometric Theory*, forthcoming.

“Improved Efficient Quasi Maximum Likelihood Estimator of Spatial Autoregressive Models” (with Lung-fei Lee and Christopher R. Bollinger), 2009. Revised and resubmitted to *Journal of Econometrics*.

“Identification and GMM Estimation of Social Interaction Models with Centrality” (with Lung-fei Lee), 2009. Revised and resubmitted to *Journal of Econometrics*.

“Learning from Peers in Signaling Game Experiments” (with Lung-fei Lee and John H. Kagel), 2009. Revised and resubmitted to *Journal of Applied Econometrics*.

“Specification and Estimation of Social Interaction Models with Network Structure” (with Lung-fei Lee and Xu Lin), 2009. Revised and resubmitted to *The Econometrics Journal*.

“Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments” (with Lung-fei Lee), 2009.

“Nonparametric Estimation of Large Auctions with Risk Averse Bidders”, 2006.