
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

“An Efficient GMM Estimator of Spatial Autoregressive Models” (with Lung-fei Lee and Christopher R. Bollinger), *Journal of Econometrics*, forthcoming.

“Identification and GMM Estimation of Social Interaction Models with Centrality” (with Lung-fei Lee), 2010, *Journal of Econometrics* 159, 99-115.

“Efficient GMM Estimation of High Order Spatial Autoregressive Models with Autoregressive Disturbances” (with Lung-fei Lee), 2010. *Econometric Theory* 26, 187-230.

“Specification and Estimation of Social Interaction Models with Network Structures” (with Lung-fei Lee and Xu Lin), 2010. *The Econometrics Journal* 13, 145–176.

“Learning from Peers in Signaling Game Experiments” (with Lung-fei Lee and John H. Kagel), 2010. Revision requested from *Journal of Applied Econometrics*.

“Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments” (with Lung-fei Lee), 2010. Revised and resubmitted to *Econometric Reviews*.

“Nonparametric Estimation of Large Auctions with Risk Averse Bidders”, 2009.