

Xiaodong Liu, Assistant Professor

PhD, Ohio State University, 2007

FIELDS

Econometrics

CURRENT RESEARCH INTERESTS

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

SELECTED PUBLICATIONS AND WRITINGS

- “Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments” (with Lung-fei Lee), *Econometric Reviews*, forthcoming.
- “Learning from Peers in Signaling Game Experiments” (with Lung-fei Lee and John H. Kagel), *Journal of Applied Econometrics*, forthcoming.
- “Identification and GMM Estimation of Social Interaction Models with Centrality” (with Lung-fei Lee), 2010, *Journal of Econometrics* 159, 99-115.
- “An Efficient GMM Estimator of Spatial Autoregressive Models” (with Lung-fei Lee and Christopher R. Bollinger), 2010, *Journal of Econometrics* 159, 303-319.
- “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.