

## **Xiaodong Liu, Associate Professor**

PhD, Ohio State University, 2007

### **FIELDS**

Econometrics

### **CURRENT RESEARCH INTERESTS**

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

### **SELECTED PUBLICATIONS**

- “R&D Networks: Theory, Empirics and Policy Implications,” (with Michael König and Yves Zenou) *The Review of Economics and Statistics* 101, 476-491, 2019.
- “Simultaneous Equations with Binary Outcomes and Social Interactions,” *Econometric Reviews* 38, 921-937, 2019.
- “GMM Estimation of Spatial Autoregressive Models in a System of Simultaneous Equations with Heteroskedasticity,” (with Paulo Saraiva) *Econometric Reviews* 38, 359-385, 2019.
- “A Robust Test for Network Generated Dependence,” (with Ingmar R. Prucha) *Journal of Econometrics* 207, 92-113, 2018.
- “Multivariate Choices and Identification of Social Interactions,” (with Ethan Cohen-Cole and Yves Zenou) *Journal of Applied Econometrics* 33, 165-178, 2018.
- “Peer Effects in Bed Time Decisions among Adolescents: A Social Network Model with Sampled Data” (with Eleonora Patacchini and Edoardo Rainone) *The Econometrics Journal* 20, S103-S125, 2017.
- “A Social Interaction Model with Ordered Choices,” (with Jiannan Zhou) *Economics Letters* 161, 86-89, 2017.
- “Identification of Peer Effects via a Root Estimator,” *Economics Letters* 156, 168-171, 2017.
- “Endogenous Network Production Functions with Selectivity,” (with William Horrace and Eleonora Patacchini) *Journal of Econometrics* 190, 222-232, 2016.
- “Nonparametric Estimation of Large Auctions with Risk Averse Bidders,” *Econometric Reviews* 35, 98-121, 2016.
- “GMM Estimation of SAR Models with Endogenous Regressors,” (with Paulo Saraiva) *Regional Science and Urban Economics* 55, 68-79, 2015.
- “Identification and Efficient Estimation of Simultaneous Equations Network Models,” *Journal of Business & Economic Statistics* 32, 516-536, 2014.
- “Endogenous Peer Effects: Local Aggregate or Local Average?” (with Eleonora Patacchini and Yves Zenou) *Journal of Economic Behavior & Organization* 103, 39-59, 2014.
- “Estimation of a Local-Aggregate Network Model with Sampled Networks,” *Economics Letters* 118, 243-246, 2013.
- “Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments,” (with Lung-fei Lee) *Econometric Reviews* 32, 734-753, 2013.
- “Learning from Peers in Signaling Game Experiments,” (with Lung-fei Lee and John H. Kagel) *Journal of Applied Econometrics* 27, 1037-1058, 2012.
- “On the Consistency of the LIML Estimator of a Spatial Autoregressive Model with Many Instruments,” *Economics Letters* 116, 472-475, 2012.
- “Specification and Estimation of Social Interaction Models with Network Structures,” (with Lung-fei Lee and Xu Lin) *The Econometrics Journal* 13, 145-176, 2010.
- “Efficient GMM Estimation of High Order Spatial Autoregressive Models with Autoregressive Disturbance,s” (with Lung-fei Lee) *Econometric Theory* 26, 187-230, 2010.
- “An Efficient GMM Estimator of Spatial Autoregressive Models,” (with Lung-fei Lee and Christopher R. Bollinger) *Journal of Econometrics* 159, 303-319, 2010.
- “GMM Estimation of Social Interaction Models with Centrality,” (with Lung-fei Lee) *Journal of Econometrics* 159, 99-115, 2010.