JUNHUI QIAN

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Major Fields

- Econometric Theory, Financial Econometrics, Microeconometrics

Research Interests

- Time Series, Nonparametric Econometrics, Financial Modeling and Risk Analysis, Productivity Analysis

Education

- Ph.D. (Expected, May 2007), Economics, Rice University, Houston, USA
- M.S., Electrical Engineering, May 2003, Rice University, Houston, USA
- B.E., Electrical Engineering, July 1999, Harbin Engineering University, Harbin, China

Working Papers

- "Functional Regression of Continuous State Distributions", with Joon Y. Park
- "Stochastic Frontiers with Bounded Inefficiency", with Robin C. Sickles.
- "Estimating Semiparametric Panel Data Models by Marginal Integration", with Le Wang

Work in Progress

- "Autoregressive Modeling of Time-Varying Densities in Functional Space", with Joon Y. Park
- "Generalized Linear Regression with a Time-Varying Density Regressor", with Joon Y. Park

Presentations

- "Density Forecast in Function Spaces", Texas Econometrics Camp, February 2006
- "Autoregressive Modeling of Time-Varying Densities in Functional Space", Texas A&M University, Rice University, Southern Methodist University
- "Estimating Semiparametric Panel Data Models by Marginal Integration", SETA 2008 poster session, Seoul, South Korea

Computer Skills

- Statistical Packages: Matlab, GAUSS, Stata, R/S-plus
- Languages: C/C++, Fortran, Visual Basic, some use of Unix shell scripts, BLAS/LAPACK library, MPI parallel processing library.
- Applications: LaTeX, spreadsheet, and presentation software

Professional Activities

- Referee for Journal of Econometrics, Communications in Statistics - Theory and Methods, China Finance Review

Last updated: Nov. 19, 2008