Dr. Kunpeng Li **This version: May 2017**

CONTACT INFORMATION

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International School of Economics and Management
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RESEARCH INTERESTS

High dimensional factor analysis, Panel data models with interactive effects, Factor-augmented regression models, Time series analysis, Spatial econometrics, Semiparametric econometrics, Empirical process and its applications.

ACADEMIC APPOINTMENTS

Assistant Professor,
University of International Business and Economics
August 2011 to March 2013

Associate Professor,
Capital University of Economics and Business
March 2013 to January 2017

Professor,
Capital University of Economics and Business
January 2017 to present

EDUCATION

Ph.D in Economics,
School of Economics and Management
Tsinghua University
September 2007 to July 2011

Doctor dissertation: The Likelihood-based Analysis for Factor Models under High Dimension: Theory and Methods
Supervised by Zinai Li and Jushan Bai.

AWARDS

- First prize of outstanding doctor dissertation of Tsinghua University, 2011.
- Outstanding doctoral paper on economics research in China, 2016.

REFEREED JOURNAL PUBLICATIONS

[1] Quasi Maximum Likelihood Analysis of High Dimensional Constrained Factor Models, jointly with Qi Li and Lina Lu. Forthcoming in ***Journal of Econometrics.***

[2] Dynamic spatial panel data models and impulse response analysis, sole author, ***Journal of Econometrics***, 2017, 198(1), 102-121.

[3] Estimation of varying coefficient models with nonstationary regressors, jointly with Degui Li, Liangzhong Wen and Cheng Hsiao, ***Econometric Reviews***, 2017, 36(1-3), 354-369.

[4] Estimation and inference of FAVAR models, jointly with Jushan Bai and Lina Lu, ***Journal of Business and Economic Statistics***, 2016, 34(4), 620-641.

[5] Modelling Multivariate Volatilities via Latent Common Factors, jointly with Weiming Li, Jing Gao and Qiwei Yao, ***Journal of Business and Economic Statistics***, 2016, 34(4), 564-573.

[6] Maximum likelihood estimation and inference for approximate factor models of high dimension, jointly with Jushan Bai, ***Review of Economics and Statistics***, 2016, 98(2), 298-309.

[7] Factor-augmented regression models with structural change, jointly with Shaoping Wang and Guowei Cui, ***Economics Letters***, 2015(130), 124-127.

[8] Financial literacy overconfidence and stock market participation, jointly with Tian Xia and Zhengwei Wang, ***Social Indicators Research***, 119(3), 1233-1245.

[9] Theory and methods of panel data models with interactive effects, jointly with Jushan Bai, ***Annals of Statistics***, 2014, 42(1), 142-170.

[10] Nonparametric estimator of fixed effects panel data models using profile likelihood, jointly with Yichen Gao, ***Journal of Nonparametric Statistics***, 2013, 25(3), 679-693.

[11] Varying coefficient regression models with time trend and integrated regressors, jointly with Weiming Li, ***Economics Letters***, 2013, 89-93.

[12] Statistical analysis of factor models of high dimension, jointly with Jushan Bai, ***Annals of Statistics***, 2012, 40(1), 436-465.

[13] 中国中高收入家庭的住房财富效应及其结构性差异，（和陈锋，姚潇颖合作），《世界经济》，2013年第9期，139-160。

[14] 地理环境差异、现代化进程与经济收敛，（和王陆雅、齐天翔合作），《经济科学》，2013年第2期，45-55。

[15] 交互效应面板模型的EM算法和MCMC算法，（和文益俊合作），《数量经济技术经济研究》，2012年第4期，150-161。

[16] 中美经济冲击传播途径研究，（和高健、宋逢明合作），《运筹与管理》，2011年第3期，101-110。

[17] 农户、地方政府和中央政府决策中的三重博弈——以农村土地流转为例，（和曹阳，王春超合作），《产经评论》，2011年1月第1期，80-87。

[18] 多种行业因素和多元化战略的关系研究——基于中国上市公司的实证研究，（和杨鑫、金占明合作），《南开管理评论》，2010年第6期，41-49。

[19] 关于计量经济学模型随机扰动项的讨论，（和李子奈合作），《统计研究》，2009年第2期，62-67。

[20] 中国存在稳定的消费函数吗？《数量经济技术经济研究》，2006年第11期，22-30。

PAPERS UNDER REVIEW

[21] Efficient estimation of heterogenous coefficients in panel data models with common shocks, jointly with Guowei Cui, Lina Lu, *R&R to Journal of Econometrics.*

[22] Spatial panel data models with common shocks, jointly with Jushan Bai, *R&R to Econometrica*

[23] Panel data models under heterogeneous shocks, jointly with Min Ouyang and Qi Li. *R&R to Journal of Business & Economic Statistics.*

Working papers

[24] Quasi maximum likelihood estimation for simultaneous spatial autoregressive models, jointly with Luya Wang and Zhengwei Wang, 2014.

[25] Dynamic spatial panel data models with common shocks, jointly with Jushan Bai, 2015.

[26] Quasi maximum likelihood estimation for dynamic panel data models with interactive random effects, jointly with Jushan Bai, 2016.

Research Funds

- Principal investigator,
  Factor-augmented regression models: Theory, methods and applications,
  General program of natural science foundation of China,
  71571122 , 2016.1-2019.12.
- Principal investigator,
  Likelihood-based analysis of approximate factor models under high dimension, theory and method,
  Youth program of natural science foundation of China,
  71201031, 2013.1-2015.12.
- Principal investigator,
  Likelihood-based analysis of high dimensional factor models,
  Youth program of the Ministry of education of Humanities and Social Science
  12YJCZH109, 2012.6-2014.6.

Referee Service

Anonymous referee for

- *Journal of Econometrics* (10 times)
- *Journal of Business and Economic Statistics*
- *Journal of Computational and Graphical Statistics*
- *Economics Letters*
- *General program of natural science foundation of China*