Dr. Kunpeng Li — This version: May 2015

Contact Information

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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

Research Assistant
Columbia University
November 2009 to December 2010

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

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

Education

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

Master in Economics,
School of Economics
Central China Normal University
September 2004 to July 2007

Bachelor in Economics,
School of Economics and Management
Beihang University
September 1998 to July 2003

Refereed Journal Publications

[1] Estimation and inference of FAVAR models, jointly with Jushan Bai and Lina Lu, Forthcoming in *Journal of Business and Economic Statistics*.

[2] Modelling Multivariate Volatilities via Latent Common Factors, jointly with Weiming Li, Jing Gao and Qiwei Yao, Forthcoming in *Journal of Business and Economic Statistics*.

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

[4] Maximum likelihood estimation and inference for approximate factor models of high dimension, jointly with Jushan Bai, Forthcoming in *Review of Economics and Statistics*.

[5] Estimation of varying coefficient models with nonstationary regressors, jointly with Degui Li and Cheng Hsiao, Forthcoming in *Econometric Reviews*.

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

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

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

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

PAPERS UNDER REVIEW

[10] Efficient estimation of heterogeneous coefficients in panel data models with common shocks, jointly with Lina Lu, Revision requested by *Journal of Econometrics*.

[11] Spatial panel data models with common shocks, jointly with Jushan Bai, Submitted to *Econometrica*.

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

WORKING PAPERS

[13] Dynamic Spatial panel data models with common shocks, jointly with Jushan Bai, 2015.

[14] Dynamic Spatial panel data models and impulse response analysis, 2015.

[15] Constrained factor models of high dimension, jointly with Lina Lu, 2014.

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

RESEARCH FUNDS

- Principal investigator, National natural science foundation of China, No. 71571122, “Factor-augmented regression models: theory, methods and applications”, 2016.1-2019.12.
- Principal investigator, National natural science foundation of China, No. 71201031, “likelihood-based analysis for approximate factor models of high dimension: theory and method”, 2013.1-2015.12.
- Principal investigator, Humanity and Social science of Chinese education ministry, No. 12YJCZH109, “likelihood-based analysis of factor models of high dimension”. 2012.6-2014.6.

REFEREE SERVICE

Anonymous referee for

- *Journal of Econometrics*
- *Journal of Business and Economic Statistics*
- *Journal of Computational and Graphical Statistics*