Tian Xie

Last updated: December, 2020

Shanghai University of Finance and Economics
College of Business
100 Wudong Road, Shanghai 2000433, P.R. China

Mobile: +86-15021784437
Email: xietian001@hotmail.com

Fields of Specialization

Forecast Combination, Model Averaging, and Ensemble Learning

Applied Econometrics for Data Science

Financial Volatility

Education

Queen's University 11/2013
Ph.D. (Economics)

Queen's University 10/2005
M.A. (Economics)

University of Western Ontario 10/2004
B.A. with High Honors (Economics)

Employment

Shanghai University of Finance and Economics 7/2020 – Present
– Associate Professor

Singapore Management University 1/2019 – Present
– Adjunct Professor

Shanghai University of Finance and Economics 7/2019 – 7/2020
– Assistant Professor

Xiamen University 9/2016 – 6/2019
– Assistant Professor

Wuhan University 9/2014 – 7/2016
– Assistant Professor

Queen's University 9/2010 – 6/2013
– Research Assistant: Frank Milne, James G. MacKinnon
– Teaching Assistant: Finance Theory, Advanced Macroeconomic Theory, Quantitative Methods, Advanced Econometrics

Professional Activities

JANYS Analytics 6/2013 – 7/2019
– Economist: Big Data Analytics, Data Polishing, Data Mining, Modeling

Xiamen University 1/2018 – 6/2019
– Director, WISE&SOE Study Abroad Program

Shanghai Holly Electronics Co. Ltd. 1/2009 – 9/2010
– Financial Analyst: Market Analysis, Asset Pricing, Cash-Flow Monitoring

Publications

"The Bigger Picture: Are Analytics and Social Media Data the best Way to Predict Movie Success?" with Steven F. Lehrer, *Management Science, forthcoming*

"Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks" with Yue Qiu, Jun Yu, and Qiankun Zhou, *Journal of Financial Econometrics, forthcoming*

"Does High Frequency Data Improve Our Confidence in Forecasts of Low Frequency Measures?" with Steven F. Lehrer and Tao Zeng, *Journal of Financial Econometrics, forthcoming*

"Forecasting Singapore GDP using SPF Data" with Jun Yu, *Macroeconometric Review*, 2020, vol.4, no.2, 112-121.

"Model Uncertainty of Cross-country Growth Empirics: Machine Learning Perspective" with Yan Liu, *China's Industrial Economics*, 2019, vol.12, 5-22.

"Forecast Bitcoin Volatility with Least Squares Model Averaging", *Econometrics*, 2019, vol.7, no.3, 40.

"Flexible HAR Model for Realized Volatility: A Model Averaging Perspective" with Yue Qiu, Xinyu Zhang, and Shangwei Zhao, *Journal of Management Science and Engineering*, 2019, vol.4, no.1, 55-73.

"Weighing the Asset Pricing Factors: A Least Squares Model Averaging Approach" with Yue Qiu and Yu Ren, *Quantitative Finance*, 2019, vol.19, no.10, 1673-1687.

"Machine Learning versus Econometrics: Prediction of Box Office" with Yan Liu , *Applied Economics Letter*, 2019, vol.26, no.2, 124-130.

"Consumption, Aggregate Wealth, and Expected Stock Returns: A Fractional Cointegration Approach" with Yu Ren, *Quantitative Finance*, 2018, vol.18, no.12, pages 2101-2112.

"Forecasting Foreign Exchange Realized Volatility: A Least Square Model Averaging Approach" with Yue Qiu, *Journal of Systems Science and Mathematical Science*, 2018, vol.38, no.6, pages 1-20.

"Box Office Buzz: Does Social Media Data Steal the Show from Model Uncertainty When Forecasting for Hollywood?" with Steven F. Lehrer, *Review of Economics and Statistics*, 2017, vol.99, no.2, pages 749-755 (lead article).

"Heteroscedasticity-robust Model Screening: A Useful Toolkit for Model Averaging in Big Data Analytics" *Economics Letters*, 2017, vol. 151, pages 119-122.

"Prediction Model Averaging Estimator", *Economics Letters*, 2015, vol. 131, pages 5-8.

Working Papers

"Forecast Bitcoin Realized Volatility by Exploiting Measurement Error under Model Uncertainty" with Yue Qiu and Xinyu Zhang, *Journal of Empirical Finance, R&R*

"Global Factors and Stock Market Integration" with Yue Qiu and Yu Ren, *International Review of Economics and Finance, R&R*

"Mallows-type Averaging Machine Learning Techniques" with Yue Qiu, Jun Yu, and Xinyu Zhang *submitted*

"High Dimensional Forecast Combinations Under Latent Structures" with Zhentao Shi and Liangjun Su, *submitted*

"Twits versus Tweets: Does Adding Social Media Wisdom Trump Admitting Ignorance when Forecasting Volatility?" with Steven F. Lehrer and Xinyu Zhang, *submitted*

"Optimal Model Averaging Weights under Asymmetric Loss" with Xinmin Li, Xinyu Zhang, Tingting Tong, and Hua Liang, *ready to submit*

Teaching Experience

Shanghai University of Finance and Economics 9/2019 – Present
- Econometrics (U)
- Advanced Microeconomics (G)

Singapore Management University 1/2019 – Present
- Machine Learning in Economics and Finance (G)

Xiamen University 9/2016 – 6/2019
- Financial Risk Management (U)
- Econometrics (U)
- Advanced Econometrics (G)

Wuhan University 9/2014 – 7/2016
- Risk Assessment and Risk Management (U)
- Econometrics (U)
- Quantitative Economics (G)

Awards, Honors, and Fellowships

Xiamen University, Xiamen University Teaching Skill Competition (English Division), 1st Prize (2017)

Xiamen University, WISE, Award for Excellence in English Teaching, 1st Prize (2017)

Wuhan University, EMS, Award for Top 10 Excellence in Teaching (2015)

Queen's University, School of Graduate Studies Conference Travel Award (CTA) (2011)

Queen's University, Arts and Science Graduate Growth Funding (2010, 2011)

Queen's University, Graduate Award (2006, 2007, 2008, 2010)

Queen's University, Skelton Clark Economics Fellowship (2005)

University of Western Ontario, Dean's Honor List (2002-2004)

Research Grants *(Principal Investigator only)*

Natural Science Foundation of China (71701175)	2018–2020
Chinese Ministry of Education Project of Humanities and Social Sciences (17YJC790174)	2017–2020