

LIU Shew Fan

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Education

PhD, Singapore Management University, Singapore, 2016

Master of Science, The London School of Economics & Political Science, University of London, Great Britain, 2011

Bachelor of Science, The London School of Economics & Political Science, University of London, Great Britain, 2009

Academic Appointments

Senior Lecturer of Statistics, School of Economics, SMU, Jul 2016 - Present

Awards and Honors

Presidential Doctoral Fellowship, Singapore Management University, 2015

Research Scholarship, Singapore Management University, 2011

PJD Wiles Scholarship, London School of Economics, 2010

RESEARCH

Research Interests

Spatial Econometrics, Econometric Theory

Publications

Journal Articles [Refereed]

Robust estimation and inference of spatial panel data models with fixed effects, by LIU, Shew Fan; YANG, Zhenlin. (2020). *Japanese Journal of Statistics and Data Science*, 3 (1), 257-311.
<https://doi.org/10.1007/s42081-020-00075-y> (Published)

Bias correction and refined inferences for fixed effects spatial panel data models, by YANG, Zhenlin; YU, Jihai; LIU, Shew Fan. (2016). *Regional Science and Urban Economics*, 61 52-72.
<https://doi.org/10.1016/j.regsciurbeco.2016.08.003> (Published)

Improved inferences for spatial regression models, by LIU, Shew Fan; YANG, Zhenlin. (2015). *Regional Science and Urban Economics*, 55 55-67. <http://doi.org/10.1016/j.regsciurbeco.2015.08.004> (Published)

Asymptotic distribution and finite sample bias correction of QML estimators for spatial dependence model, by LIU, Shew Fan; YANG, Zhenlin. (2015). *Econometrics*, 3 (2), 376-411. <https://doi.org/10.3390/econometrics3020376> (Published)

Modified QML estimation of spatial autoregressive models with unknown heteroskedasticity and nonnormality, by LIU, Shew Fan; YANG, Zhenlin. (2015). *Regional Science and Urban Economics*, 52 50-70. <https://doi.org/10.1016/j.regsciurbeco.2015.02.003> (Published)

Working Papers

Bias correction for fixed effects spatial panel data models, by YANG, Zhenlin; YU, Jihai; LIU, Shew Fan. (2015). Singapore: SMU Economics and Statistics Working Paper Series, Paper No. 04-2015. (Published)

Modified QML estimation of spatial autoregressive models with unknown heteroskedasticity and nonnormality, by LIU, Shew Fan; YANG, Zhenlin. (2014). Singapore: SMU Economics and Statistics Working Paper Series, No. 14-2014. (Published)

Theses and Dissertations

On refined and robust inferences for spatial econometric models (Doctoral dissertation), by LIU, Shew Fan. (2016). Singapore: Singapore Management University. (Published)

Research Grants

Singapore Management University

Inferences for Spatial Dynamic Panel Data Models with Applications, SMU Internal Grant, Ministry of Education (MOE) Tier 1 , PI (Project Level): YANG Zhenlin , Co-PI (Project Level): LI Jing, 2016, S\$123,975

TEACHING

Teaching Areas

Introductory Statistics, Spatial Data Analysis

Courses Taught

Singapore Management University

Undergraduate Programmes :

Introduction to Statistical Theory

Introductory Statistics

Spatial Data Analysis

Statistical Learning with R

Postgraduate Professional Programmes :

Capstone Project

Spatial Econometrics and Data Analysis

OTHER ACADEMIC AND PROFESSIONAL ACTIVITIES

Other Grants and Funding Received (Non-Research)

SMU Technology-Enhanced Learning (TEL) grant, The Centre for Teaching Excellence, Jan 2024

Presentation and Talks

Presentations

Bias correction and refined inferences for fixed effects spatial panel data models, (18 Dec 2015). *The 26th EC2 Conference - Theory and Practice of Spatial Econometrics*, Edinburgh. Great Britain

Modified QML estimation of spatial autoregressive models with unknown heteroskedasticity and nonnormality, (11 Jun 2014). *The 8th World Conference of the Spatial Econometric Association, Zurich, Switzerland, 2014 June 11-13*, Zurich, Switzerland. Switzerland

Asymptotic and Finite Sample Properties of QML Estimators for Spatial Error Dependence Models, (02 Aug 2013). *The Asian meeting of the Econometric Society*, Singapore

Asymptotic distribution and finite sample bias correction of QML estimators for spatial dependence model, (02 Aug 2013). *The Singapore Economic Review Conference, Singapore, 2013 August 6-8; The Asian Meeting of the Econometric Society, Singapore, 2013 August 2-4*, Singapore. Singapore

Invited Seminars, Talks and Lectures

Heteroskedasticity Robust Estimation and Testing for Higher Order Spatial Autoregressive Models, 31 Aug 2018. Spatial Econometric Workshop