CURRICULUM VITAE
MICHAEL QINGLIANG FAN

April, 2017

Contact Information

D312, Economics Building
Xiamen University
Xiamen, China, 361005

Phone: +86 592-2186065
Email: michaelqfan@xmu.edu.cn, michaelqfan@gmail.com
Website: michaelqfan.weebly.com

Professional Experience

Assistant Professor, Wang Yanan Institute for Studies in Economics (WISE),
Xiamen University, 2012 - present

Visiting Professor/Scholar Universities

The Ohio State University, January-February, 2017
Humboldt University of Berlin, Germany, January-February, 2016

Education

Ph.D. in Economics, North Carolina State University	May, 2012
M.A. in Economics, San Diego State University	August, 2007
B.A. in Economics, Tianjin University of Finance and Economics	June, 2005

Research Interests

Econometric theory, applied economics, big data, empirical asset pricing

Publications

"Virtual World Versus Real World: An Economic Study of The Cyber Games Participation", with X. Fu and S. Cai, invited paper submission, HCI International 2017, Vancouver, Canada, 9 - 14 July 2017, to appear in *The HCI International 2017 Conference Proceedings, Lecture Notes in Computer Science (LNCS) and Lecture Notes in Artificial Intelligence (LNAI) series* (ISI Citation Index, EI Engineering Index, ACM Digital Library)

"Designing an Intelligent Decision Support System for Effective Negotiation Pricing: A Systematic and Learning Approach", with X. Fu, X. Zeng, X. Luo, D. Wang and D. Xu, *Decision Support Systems,* 2017, 96, 49-66

"A Functional Data Analysis Approach to Model Score Difference in Professional Basketball Games", with T. Chen, *Journal of Applied Statistics*, forthcoming, DOI: 10.1080/02664763.2016.1268106

"The Impact of Shanghai-Hong Kong Stock Connect Policy on A-H Share Price Premium", with T. Wang, *Finance Research Letters,* forthcoming, DOI: 10.1016/j.frl.2016.11.014

"Nonparametric Additive Instrumental Variable Estimator: A Group Shrinkage Estimation Perspective" with W. Zhong, *Journal of Business and Economic Statistics,* forthcoming, DOI: 10.1080/07350015.2016.1180991

企业并购、人力资本与风险溢价———以沪深 300 指数成分股公司为例，范青亮、王婷，《中国经济问题》，2016 年第 2 期，PP82-98

"Hybrid GEL Estimators: Instrument Selection with Adaptive Lasso", with M. Caner, *Journal of Econometrics*, 2015, 187, 256-274

Papers under Submission

1. "Estimating a Large System of Seemingly Unrelated Regressions Using Penalized Quasi Maximum Likelihood Estimation with Applications on Asset Returns", with X. Han, B. Jiang and G. Pan, under review

2. "Temperature and Performance: Evidence from Online Game Behavior in China", with X. Bao, under review

3. "The Adaptive Lasso Method for Structural Equation Variable Selection", with W. Zhong, R&R

Working Papers

"Discrete Choice Model Selection: A Bayesian Perspective"

"The L1 Penalized Instrumental Variable Quantile Regression"

"Spectral Risk Measure and GARP"

"Prize or Penalty: The Economic Impact of Hosting 'Mega-sports-events' Revisited"

"Big data and modern-day sports analytics: a new perspective from signal processing", with Xiao-Ping Zhang

" The Impact of Sports Sentiment on Stock Returns：A Case Study from United States Professional Leagues"

Research Grant

National Natural Science Foundation of China (No. 71671149), **PI**, 2017.1-2020.12, RMB 504,000

Fundamental Research Funds for the Central Universities, Xiamen University, **PI**, 2017.1-2019.12, RMB 100,000

National Natural Science Foundation of China (No. 71631004, Key Project), **Co-PI**, 2017.1-2021.12, RMB 2,300,000

Natural Science Foundation of Fujian Province of China (No. 2016J01340), **PI**, 2016.4-2019.4, RMB 30,000

National Natural Science Foundation of China (No.71301134), **PI**, 2014.1-2016.12, RMB 205,000

Xiamen University Start-up Research Fund, **PI**, 2012.10-2015.6, RMB 100,000

Editorial Activity

Editorial Board, Quantitative Finance and Economics, 2016-

Refereeing

Journal of Econometrics, International Economic Review, Journal of Business and Economics Statistics, Econometric Reviews, Computational Statistics and Data Analysis, Journal of Applied Statistics

Honors and Awards

Best Teaching Award, WISE, Xiamen University, Spring 2016

Industrial and Commercial Bank of China Awards for Teaching Excellence (Xiamen University), 2016

Graduate Program Fellowship, Department of Economics, North Carolina State University, 2007-2012

Graduate Study Scholarship, Department of Economics, San Diego State University, 2005-2007

Conference Presentations

The 10th ICSA international conference, Shanghai	December,2016
2016 CSA & NCCU Joint Statistical Meetings, Taipei	December,2016
World Congress of Econometric Society, Montreal	July, 2015
11th SETA, Tokyo,	May 2015
20 International Panel Data Conference, Tokyo,	July 2014
CMES, Xiamen,	June 2014
10th SETA, Taipei,	May 2014
19 International Panel Data Conference, London,	July 2013
2011 Meetings of the Midwest Econometrics Group, University of Chicago, Chicago, IL	October 6, 2011
20th Annual Meetings of the Midwest Econometrics Group, Washington University, St. Louis, MO	October 2, 2010

Invited Seminars

Jinan University (IESR), Singapore Management University, National University of Singapore, Chinese Academy of Sciences (Academy of Mathematics and Systems Science), Humboldt University of Berlin, Nankai University, Academia Sinica (Institute of Economics), Tsinghua University, Hong Kong Baptist University, Kansas University, Peking University (Guanghua School of Management, Center for Statistical Science), Fudan University, Shanghai Jiao Tong University, Shanghai University of Finance and Economics, Southwest University of Finance and Economics.

Teaching Experience

Xiamen University

Instructor

- Econometrics (PhD level) 2014-
- Mathematical Statistics (Undergraduate level) 2013-
- Econometrics (Undergraduate level) 2014, 2017

North Carolina State University

Instructor

Department of Agricultural and Resource Economics

- ARE 201, Introduction to Agricultural & Resource Economics, Fall, 2011

Department of Economics

- EC 351, Data Analysis for Economists, Spring, 2011

Computer Skills

R, SAS (macro and SQL user), Matlab, Stata

References

Mehmet Caner   **Helen Zhang**

Professor   Professor

Department of Economics   Department of Mathematics

The Ohio State University

614.292.0382

caner.12@osu.edu

University of Arizona

520.621.6868

hzhang@math.arizona.edu