

Tian Xie

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Fields of Specialization

Forecast Combination and Model Averaging
Applied Econometrics for Data Science
Financial Volatility

Education

Queen's University <i>Ph.D. (Economics)</i>	11/2013
Queen's University <i>M.A. (Economics)</i>	10/2005
University of Western Ontario <i>B.A. with High Honors (Economics)</i>	10/2004

Employment

Shanghai University of Finance and Economics – Assistant Professor	7/2019 – Present
Singapore Management University – Adjunct Professor	1/2019 – Present
Xiamen University – Assistant Professor	9/2016 – 6/2019
Wuhan University – Assistant Professor – Adjunct Professor (2015-2016 SMU & WHU Exchange Program)	9/2014 – 7/2016
Queen's University – Research Assistant: Frank Milne, James G. MacKinnon – Teaching Assistant: Finance Theory, Advanced Macroeconomic Theory, Quantitative Methods, Advanced Econometrics	9/2010 – 6/2013

Professional Activities

JANYS Analytics – Economist: Big Data Analytics, Data Polishing, Data Mining, Modeling	6/2013 – Present
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- 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

- “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
- “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

- “The Bigger Picture: Are Analytics and Social Media Data the best Way to Predict Movie Success?” with Steven F. Lehrer, *Management Science, R&R*
- “Optimal Model Averaging Weights under Asymmetric Loss” with Xinmin Li, Xinyu Zhang, Tingting Tong, and Hua Liang, *Econometric Reviews, R&R*
- “Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks” with Yue Qiu, Jun Yu, and Qiankun Zhou, *Conditional Acceptance*
- “Twits versus Tweets: Does Adding Social Media Wisdom Trump Admitting Ignorance when Forecasting Volatility?” with Steven F. Lehrer and Xinyu Zhang, *submitted*
- “Global Factors and Stock Market Integration” with Yue Qiu and Yu Ren, *submitted*

Teaching Experience

Shanghai University of Finance and Economics	9/2019 – Present
– Advanced Microeconomics	
– Applied Econometrics for Data Science	
Singapore Management University	1/2019 – Present
– Machine Learning in Economics and Finance	
Xiamen University	9/2016 – 6/2019
– Financial Risk Management	
– Advanced Econometrics	
– Econometrics (SAP)	
Wuhan University	9/2014 – 7/2016
– Risk Assessment and Risk Management	
– Econometrics	
– Quantitative Economics	

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)	2018–2020

Referee Experience

Econometrics, Economics Letters, Journal of Royal Statistical Society (A), Singapore Economic Review, Statistics in Medicine, Journal of Systems Science and Mathematical Science