

## Xiaoxia Shi

### Address:

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### Education:

Ph.D.,	Economics,	Yale University	May 2011
M.A.,	Economics,	Beijing University	July 2005
B.A.,	Economics,	China Youth College for Political Sciences	July 2002

### Academic Positions:

2019 – now	Professor, Department of Economics, University of Wisconsin Madison
2017 – 2019	Associate Professor, Department of Economics, University of Wisconsin-Madison
2018 Spring	Visiting Associate Professor, Department of Economics, Massachusetts Institute of Technology
2017 Fall	Visiting Associate Professor, Cowles Foundation and Department of Economics, Yale University
2011 – 2017	Assistant Professor, Department of Economics, University of Wisconsin-Madison
2010 – 2011	Tenure Track Lecturer, Department of Economics, University of Wisconsin-Madison

### Teaching:

Teaching at UW-Madison:

Econ 715	(Econometrics Methods, 2 <sup>nd</sup> year PhD)
Econ 704	(Econometrics I, 1 <sup>st</sup> year MA)
Econ 410	(Introductory Econometrics, undergrad honor)
Econ 709	(Mathematical Statistics and Econometrics, 1 <sup>st</sup> year PhD)

### PhD Advising (as chair or co-chair):

Wooyoung Kim (2019, Amazon)  
Wei Song (2017, Xiamen University)  
Zhentong Lu (2015, Initial Placement: SHUFE; Currently Bank of Canada)

### MA Advising

Kai Gu (2019, PhD placement: UW Madison)  
Xiaohan Zhang (2019, PhD placement: CUHK)  
Jialue Cao (2018, PhD placement: UT Austin)  
Zhonglin Li (2016, PhD placement: Chicago Booth)

Jianfei Cao (2015, PhD placement: Chicago Booth)

### Publications and Forthcomings:

- 2020 "A Uniform Vuong Test for Semi/Non-parametric Models," (with Zhipeng Liao), *Quantitative Economics*, 11(2020):983-1017
- 2019 "Testing Generalized Regression Monotonicity," (with Yu-Chin Hsu and Chu-An Liu) *Econometric Theory*, 35(6):1146-1200
- 2019 "[An Improved Bootstrap Test of Density Ratio Ordering](#)," (with Brendan K. Beare) *Econometrics and Statistics*, 10(2019):9-26
- 2019 "On Identification in A Beckerian Marriage Matching Model," (with Matthew Shum and Jianfei Cao) *Economic Theory*, 67(2):349-362
- 2018 "Estimating Semi-parametric Panel Multinomial Choice Models using Cyclic Monotonicity," (with Matthew Shum and Wei Song) *Econometrica*, 86(2):737-761
- 2018 "Can Words Get in the Way? The Effect of Deliberation in Collective Decision-Making," (with Matias Iaryczower and Matthew Shum) *Journal of Political Economy*, 126(2):688-734
- 2017 "Model Selection Test for Conditional Moment Inequality Models," (with Yu-Chin Hsu) *Econometrics Journal*, 20(1):52-85
- 2017 "[Inference Based on Many Conditional Moment Inequalities](#)," (with Donald W. K. Andrews) *Journal of Econometrics*, 196(2):275-287
- 2017 "[Stata commands for Testing Conditional Moment Inequalities/Equalities](#)," (with Donald W. K. Andrews and Wooyoung Kim) *Stata Journal*, 17(1):56-72
- 2017 "Inference for Functions of Partially Identified Parameters in Moment Inequality Models," (with Federico A. Bugni and Ivan A. Canay), *Quantitative Economics*, 8(1):1-38
- 2015 "Simple Two-Stage Inference for a Class of Partially Identified Models," (with Matthew Shum), *Econometric Theory*, 31(3), 493-520
- 2015 "Nonnested Model Selection Test for Moment Inequality Models," *Journal of Econometrics*, 187(1), 1-17
- 2015 "A Non-Degenerate Vuong Test," *Quantitative Economics*, 6(1), 85-121
- 2015 "Specification Test for Moment Inequality Models," (with Federico A. Bugni and Ivan A. Canay), *Journal of Econometrics*, 185(1), 259-282
- 2014 "Nonparametric Inference Based on Conditional Moment Inequality Models," (with D. W. K. Andrews), *Journal of Econometrics*, 179(1), 31-45
- 2013 "Inference Based on Conditional Moment Inequality Models," (with D. W. K. Andrews), *Econometrica*, 81(2), 609-666
- 2012 "Nonlinear Cointegrating Regression under Weak Identification," (with Peter C. B. Phillips), *Econometric Theory*, 28(3), 509-547

### Working Papers:

- 2019 "A Simple Uniformly Valid Test for Inequalities," (with Gregory Cox)
- 2019 "Semi-Nonparametric Estimation of Random Coefficient Logit Model for Aggregate Demand," (with Zhentong Lu and Jing Tao)

- 2017 “Inference on Estimators Defined by Mathematical Programming,” (with Yu-Wei Hsieh and Matthew Shum) R&R at *Journal of Econometrics*
- 2017 “Estimating Demand for Differentiated Products with Zeroes in Market Share Data,” (with Amit Gandhi and Zhentong Lu)

### **Professional Service:**

Editor: Review of Economics and Statistics (2020-2022)

Associate Editor: Econometric Theory, Econometrics, Quantitative Economics.

Reviewer for IAAE (2016, 2017, 2018), for ES-NAWM (2018).

Local co-organizer of Midwest Econometrics Group Meeting 2018.

Referee for *Econometrica*, *RESTUD*, *RESTAT*, *Econometric Theory*, *Journal of Econometrics*, *Journal of Applied Econometrics*, *Quantitative Economics*, *JBES*, *Econometrics Journal*, *Journal of Development Economics*, *Econometrics Reviews*.

Reviewer for NSF.

### **Honors and Awards:**

Graduate School Fall Competition Grant, UW-Madison, 2011, 2012, 2013, 2014, 2015:

2015: “New Identification Strategies for Multinomial Choice Models”

2014: “Simple and Robust Forecasting Model Evaluation”

2013: “A New Nonparametric Test of Likelihood Ratio Ordering”

2012: “Testing Inequality Hypotheses”

2011: “Hypothesis Test in Partially Identified Models”

Other honors and awards:

Econometrics – Young Researcher Award, 2017;

McKenzie Prize for Excellence in Research for Junior Faculty, UW-Madison, 2013;

Carl Arvid Anderson Fellowship, Yale University, 2009;

### **Seminar & Conference Presentations:**

2020 Harvard, SMU, USC

2019 NSD (CCER) at Peking University; ES China Meeting; Econometrics Workshop at SHUFE

2018 Texas A&M U; Emory; Tilburg; Erasmus; Berkeley-Stanford Econometrics Jamboree

2017 CUHK; HKUST; Brown; MSU; Cornell; U Penn; Cornell-Penn State IO and Econometrics Conference

2016 SHUFE; Pittsburgh; UCLA; Cowles Structural Micro Conference; ES NASM; Cornell; CEME Conference on Nonstandard Problems, Duke; CEME Interaction Conference, Northwestern; Princeton.

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- 2015 UW-Madison; Penn State U.; Duke U.; Rice U.
- 2014 ES NAWM; Toulouse School of Economics; U. of College London; U of Washington; Seoul National U.; Shandong U.; Oxford U.; U of Chicago (econ); U of Maryland; CEME Conference on Nonstandard Problems, Princeton;
- 2013 UVA; UC-Berkeley; U of Rochester; Academia Sinica; Xiamen University; CEME conference on Nonstandard Problems, Ithaca; Cowles Conference, New Haven; UCLA mini conference, Los Angeles; Stanford Micro Econometrics Conference; Texas A&M U;
- 2012 UW-Milwaukee; Cornell; Indiana U; Princeton; NYU; Northwestern Young Econometrician Gathering, Evanston;
- 2011 IUPUI; University of Texas at Austin; Penn State; UBC; U of Toronto; U of Montreal; Vanderbilt; AMES 2011 (Seoul);
- 2010 EC2 annual conference, Toulouse; Econometrics Society Winter Meeting, Denver; MEG annual conference, (St. Louis); Info Metric Conference, American University; Econometrics Society World Congress 2010, Shanghai; Ohio State University; CCER at Beijing University; HKUST; Columbia University; University of Michigan; Brown University; Cornell University; Duke University; University of Arizona; UCSD; UCLA; University of Chicago-Booth; Northwestern University; University of Wisconsin-Madison; Boston University; Penn State University.
- 2009 Greater NY Econometrics Colloquium, Providence.
- 2008 CIREQ Conference on Inference with Incomplete Models, Montreal.