CURRICULUM VITAE

Songnian Chen

Education:
Princeton University, Ph.D. in Economics, 1994
Fudan University, Shanghai, China, B.S. in Mathematics, 1986

Professional Experience:
Assistant Professor of Economics, HKUST, July 1994--December 2000.
Associate Professor of Economics, HKUST, Jan 2001--June 2004
Professor of Economics, HKUST, July 2004--June 2005
Professor of Economics, NUS, Jan 2008--June 2009
Professor of Economics, Provost's Chair, NUS, July 2009--Dec 2011
Chair Professor of Economics, HKUST, July 2005--July 2022
Tsingshan Chair Professor of Economics, ZJU, July 2022--

Research Interests:
Theoretical and Applied Microeconometrics

Professional Award, Honors and Activities:
- Fellow, the Econometric Society
- Fellow, Journal of Econometrics
- RGC Senior Research Fellow Award, 2022-2026
- Associate Editor, Journal of Econometrics, 2002-2021
- Editorial Board Member, The Journal of Quantitative & Technical Economics, 2022.11-
- Editorial Board Member, China Journal of Econometrics
- Advisory Committee, National Center for Mathematics and Interdisciplinary Sciences (NCMIS), 2023.04-
- Advisory Committee: Institute of Economics, Academia Sinica, 2018-2020
- Senior Research Fellow, Institute of Advanced Study, HKUST, 2012-2017

Selected Other Professional Activities

- Program Committee Member, The 2021 Asian Meeting of the Econometric Society Curtin University Malaysia
- Program Committee Member, The 2019 China Meeting of the Econometric Society, Guangzhou, China
- Program Committee Member, The 2019 Asian Meeting of the Econometric Society, Xiamen, China
- Program Committee Member, Symposium on Econometric Theory and Applications, 2019, Osaka University, Japan
- Program Committee Member, The 2018 Asian Meeting of the Econometric Society, Seoul, Korea

- Program Committee Member, The 2018 China Meeting of the Econometric Society, Shanghai, China
- Program Committee Member, The 2017 Asian Meetings of the Econometric Society, CUHK, Hong Kong.
- Program Committee Member, The 2016 Asian Meetings of the Econometric Society, Kyoto.
- Program Committee Member, The 2015 Econometric Society World Congress
- Panel Member, Research Assessment Exercise, Hong Kong, 2014
- Panel Member, Research Assessment Exercise, Hong Kong, 2006
- Panel Member, Research Grants Committee, Hong Kong, 2006-2008

Publications:

1. Chen, S., S. Khan and X. Tang. Endogeneity in Weakly Separable Models without Monotonicity, forthcoming in *Journal of Econometrics*
2. Chen, S. (2023). Two-Step Estimation of Censored Quantile Regression for Duration Models with Time-varying Regressors, *Journal of Econometrics*, 235, 1310-1336.
3. Chen, S and Q. Wang, (2023) Quantile Regression with Censoring and Sample, *Journal of Econometrics*, 234, 205-226
4. Wang X. and S. Chen, (2022) Partial Identification and Estimation of Semiparametric Ordered Response Models with Interval Regressor Data, *Oxford Bulletin of Economics and Statistics*
5. Chen, S., X. Lun and X. Wang (2022) Nonparametric Estimation of Generalized Transformation Models with Fixed Effects, *Econometric Theory*
6. Wang, Q. and Chen, S. (2021), Moment estimation for censored quantile regression *Econometric Review*, 40, (9), 815-829
7. Chen, S. and H. Zhang (2020). $\sqrt{n}$-prediction of generalized heteroscedastic transformation regression models, *Journal of Econometrics*, v. 215, (2), 305-340
8. Chen, S. and Q. Wang (2020), Semiparametric estimation of a censored regression model with endogeneity, *Journal of Econometrics*, 215, 239-256
9. Wang, X. and S. Chen (2020), Semiparametric estimation of generalized transformation panel data models with nonstationary error, *Econometrics Journal*, v. 23, (3), 386-402
10. Chen, S., S. Khan and X. Tang (2019), Exclusion Restrictions in Dynamic Binary Choice Panel Data Models: Comment on "Semiparametric Binary Choice Panel Data Models Without Strictly Exogenous Regressors", *Econometrica*, v. 87, (5), 1781-1785
11. Chen, S.(2019) Quantile Regression for Duration Models with Time-varying Regressors, *Journal of Econometrics*, 209, 1-17
12. Chen, S. (2019) Quantile Regression for Duration Models with Time-varying Regressors, *Journal of Econometrics*, 209, 1-17
13. Chen, S. (2018) Sequential estimation of censored quantile regression models, *Journal of Econometrics*, v. 207, (1), 30-52
14. Chen, S. and X. Wang (2018) Semiparametric Estimation of a Panel Data Model without Monotonicity or Separability, *Journal of Econometrics*, 206, 515-530

15. Chen, S., X. Lun, X. Zhou and Y. Zhou (2018) Nonparametric Identication and Estimation of Truncated Regression Models with Heteroskedasticity, *Econometric Theory*, 34, 543-573
16. Chen, S., Y. Zhou and Y. Ji. (2018) Nonparametric Identification and Estimation of Sample Selection Models Under Symmetry, *Journal of Econometrics*, 202, 148-160
17. Chen, S. and J. Si, H. Zhang and Y. Zhou (2017). Root-N Consistent Estimation of a Panel Data Binary Response Model with Unknown Correlated Random Effects, *Journal of Business and Economic Statistics*, 35:4, 559-571
18. Chen, S. and S. Khan and X. Tang (2016). Informational Content of Special Regressors in Heteroskedastic Binary Response Models, *Journal of Econometrics*, 193, 162–182
19. Chen, S. and H. Zhang (2015). Binary Quantile Regression with Local Polynomial Smoothing, *Journal of Econometrics,* 189, 24-40.
20. Chen, S., C. Hsiao and L. Wang (2012). Measurement Errors and Censored Structural Latent Variables Models," *Econometric Theory*, 696-703.
21. Chen, S. (2012). Distribution-free Estimation of the Box-Cox Regression Model with Censoring, *Econometric Theory*, 680-695.
22. Chen, S. and X. Zhou (2012). Semiparametric Estimation of a Truncated Regression Model," *Journal of Econometrics*, 167, 297–304.
23. Chen, S. and X. Zhou (2011) Semiparametric Estimation of a Bivariate Tobit Model, *Journal of Econometrics*, 165, 266-274.
24. Chen, S. (2010). Root-N-Consistent Estimation of Fixed-Effect Panel Data Transformation Models with Censoring," *Journal of Econometrics*, 159, 222-234.
25. Chen, S. and Y. Zhou (2010) Semiparametric and Nonparametric Estimation of Sample Selection Models Under Symmetry," *Journal of Econometrics*, 157, 143-150.
26. Chen, S. (2010). An Integrated Maximum Score Estimator for a Generalized Censored Quantile Regression Model, *Journal of Econometrics*, 155, 90-98.
27. Chen, S. (2010). Nonparametric Identification and Estimation of Truncated Regression Models. *Review of Economic Studies*, Vol. 77, 127-153.
28. Chen, S. and S. Khan (2008). Quantile Estimation of Non-Stationary Panel Data Censored Regression Models with Factor loads. *Econometric Theory*, 24, 1149-1173.
29. Chen, S. and L. Zhou (2007). Local partial likelihood estimation in proportional hazards regression. *Annals of Statistics*, 35, 888-916.
30. Chen, S. and Y. Zhou (2007). Estimating a Generalized Correlation Coefficient for a Generalized Bivariate Probit Model, *Journal of Econometrics*, 141, 1100-1114.
31. Chen, S. and Y. Zhou (2007). A Simple Matching method for Estimating Sample Selection Models Using Experimental Data," *Annals of Economics and Finance*, 6, 155-167.
32. Chen, S., G. B. Dahl and S. Khan (2005). Nonparametric Identification and Estimation of a Location-Scale Regression Model, *Journal of The American Statistical Association*, 100, no. 469, 212-221.
33. Chen, S. and S Khan (2003). Semiparametric Estimation of a Heteroskedastic Sample Selection Models. *Econometric Theory*, 19, 1040-1064.
34. Chen, S. and S. Khan (2003). Rates of Convergence for Estimating Regression Coefficients in Heteroscedastic Discrete Response". *Journal of Econometrics*, 117, 245-278.

35. Chen, S. (2002). Rank Estimation of Transformation Models". *Econometrica*, 70, 1683-1697.
36. Chen, S. and S. Khan (2001). Semparametric Estimation of a Partially linear Censored Regression Model, *Econometric Theory*, 17, 567-590.
37. Chen, S. (2000). Efficient Estimation of Binary Choice Models Under Symmetry". *Journal of Econometrics*, 96, 183-199.
38. Chen, S and S. Khan (2000) Estimating Censored Regression Models in the Presence of Nonparametric Multiplicative Heteroskedasticity. *Journal of Econometrics*, 98, 283-316.
39. Chen, S. (2000). Rank Estimation of a Location Parameter in the Binary Choice Model". *Journal of Econometrics*, 98, 317-334.
40. Bilias, B., S. Chen and Z. Ying (2000). Simple Resampling Methods for Censored Regression Quantiles". *Journal of Econometrics*, 99, 373-386.
41. Chen, S. (2000). Semiparametric Estimation of a Location Parameter in the Binary Choice Model". *Econometric Theory*, 15, 79-98.
42. Chen, S (1999). Distribution-free Estimation of the Random Coefficient Dummy Endogenous Variable Model". *Journal of Econometrics*, 91, 171-199.
43. Chen, S. and L. F. Lee (1998). Efficient Semiparametric Scoring Estimation of Sample Selection Models. *Econometric Theory*, 14, 423-462.
44. Chen, S (1997). Semiparametric Estimation of the Type 3 Tobit Model. *Journal of Econometrics* , 80, 1-35.
45. Chen, S. (1996). Semiparametric Efficiency Bound for the Type 3 Tobit Model under a Symmetric Restriction," *Economics Letters*, 50, 161-167, 1996.
46. Chen, S. (1994). Semiparametric Median Estimation of the Type 3 Tobit Model," *Economics Letters*, 44, 349-352