

# MING LI

Last updated: Winter 2024  
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## ACADEMIC POSITIONS

National University of Singapore

Assistant Professor, Department of Economics, June 2021–Present.

Research Fellow (joint appointment), Risk Management Institute, July 2023–July 2025.

## EDUCATION

Ph.D. Economics, Yale University, 2021.

Dissertation Title: “Essays on Panel and Network Modeling.”

Committee: Donald W. K. Andrews (co-chair), Yuichi Kitamura (co-chair), Steven T. Berry.

M.A. Economics, National School of Development (CCER), Peking University, 2013.

B.A. Economics & B.S. Statistics (dual degree), Yuanpei College, Peking University, 2010.

## RESEARCH INTEREST

Econometrics

## PUBLISHED PAPERS

1. “Inference in a Stationary/Nonstationary Autoregressive Time-Varying-Parameter Model,” with Donald W. K. Andrews. *Quantitative Economics*, forthcoming.
2. “Logical Differencing in Dyadic Network Formation Models with Nontransferable Utilities,” with Wayne Gao and Sheng Xu, *Journal of Econometrics*, 2023, 235, 302-324.

## WORKING PAPERS

3. “Identification of Semiparametric Panel Multinomial Choice Models with Infinite-Dimensional Fixed Effects,” with Wayne Gao, Revise and Resubmit at the *Review of Economics and Statistics*.
4. “Identification and Estimation in a Time-Varying Endogenous Random Coefficient Model.”
5. “Estimation and Inference in Dyadic Network Formation Models with Nontransferable Utilities,” with Zhentao Shi and Yapeng Zheng.

## WORK IN PROGRESS

6. “Identification of Network Formation with Link Interdependence and Unobserved Heterogeneity,” with Wayne Gao and Rui Wang.
7. “Identification and Estimation of the New Keynesian Phillips Curve using Survey Data,” with Donghai Zhang.

## GRANTS

RMI Research Grant, NUS. 2023–2025. US\$7,352 per annum.

Start-up Grant, NUS. 2021–2025. US\$44,110.

Untied Fund, NUS Economics. 2021–Present. US\$7,352 per annum.

## FELLOWSHIPS, HONORS, AND AWARDS

FASS Writing Fellowship, NUS, 2025–2026.  
RMI Fellowship, NUS, 2023–2025.  
M. Kemal Ciliz Scholarship, Yale University, 2021.  
Charles V. Hickox Fellowship, Yale University, 2020.  
Frazier Jelke Fellowship, Yale University, 2018, 2019.  
Falk Fellowship, Yale University, 2017.  
Kwok Fellowship, Yale University, 2016.  
Cao Fengqi Scholarship, Peking University 2012.  
Outstanding Graduate of Peking University, 2010.  
Mingde Scholarship, Peking University, 2006–2010.  
No.1 in the National College Entrance Exam (Science), Shandong Province, 2006.

## REFEREE SERVICE

*American Economic Review, Economic Letters, Econometric Reviews, Econometric Theory, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, The Econometrics Journal.*

## SEMINAR AND CONFERENCE PRESENTATIONS

2024 CUHK Workshop on Econometrics, University of Sydney, UM Global Academic Symposium  
2023 Duke Microeconometrics Class of 2020 and 2021 Conference, International Symposium on Econometric Theory and Applications, NTU TEDS, SMU, University of Queensland.  
2021 Econometric Society Summer Meetings (Asia, Australia, China, Europe, North America), Georgetown, UGeorgia, Harvard and MIT joint seminar, ITAM, NUS, Penn State, PKU PHBS, THU, UCL, Yale.  
2019 Columbia (YES), Latin American Meeting of the Econometric Society (BUAP), Stony Brook (network theory), Yale.

## OTHER ACADEMIC SERVICE

Econometrics Seminar Coordinator, NUS Economics, 2024–Present.  
Program Committee Member for the 2022 European Meeting of the Econometric Society.  
Graduate Program Committee Member, NUS Economics, 2021–Present.

## TEACHING

### *National University of Singapore*

EC 5103 Econometric Modelling and Applications I (Ph.D.), Fall 2021–2024.  
FE 5209 Financial Econometrics (RMI MFE, 3 lectures), Fall 2024.  
EC 4303 Econometrics III (undergraduate), Fall 2021–2023.

## **WORK EXPERIENCE AND CERTIFICATION**

CFA Charterholder, CFA Institute, 2022–Present.

AISG and RQA, BlackRock Asset Management, Hong Kong, 2013–2015.