Haiqing Xu Department of Economics The University of Texas at Austin

Contact Information	Department of Economics 1 University Station BRB 3.160, C3100 Austin, TX 78712	Phone: +1–512–475–8528 Office: BRB 3.160 Email:h.xu@austin.utexas.edu
Citizenship	P.R. China	
Education	 Ph.D. Economics, Penn State University, August 2011 Dissertation Title: Discrete Choice Models with Endogeneity M.A. Economics, Peking University, June 2005 B.A. Management, Peking University, June 2000 	
Employment	2018 – present Associate Professor, The University of Texas 2011 – 2018 Assistant Professor, The University of Texas 2000 – 2002 Project Manager, Clever Software (Group)	cas at Austin at Austin CO., Ltd, Beijing, China
Research Interest	Econometrics and statistical methodology: Causal inference; Social interactions on large social networks; Big data and structural machine learning	
Publications	"Tighter bounds in triangular systems," joint with Sy Journal of Econometrics, 161 (2011), Issue 2, 122-2	ung Jae Jun and Joris Pinkse. 128
	"Discrete endogenous variables in weakly separable Jun and Joris Pinkse. <i>The Econometrics Journal,</i> (models," joint with Sung Jae 2012), 15, 288-303
	"Causal discourse in a game of incomplete informatic and Karim Chalak. <i>Journal of Econometrics, 182 (2</i> issue in honor of Halbert White	on," joint with Halbert White 014), Issue 1, 45-58, a special
	"Estimation of discrete games with correlated types (2014), 17: 241-270. This paper receives the Deni for 2014, the Royal Economic Society.	," The Econometrics Journal s Sargan Econometrics Prize
	"Semiparametric identification of binary decision gar with correlated private signals," joint with Yuanyuar rics, 182 (2014), Issue 2, 235-246	nes of incomplete information n Wan. Journal of Economet-
	"Inference in semiparametric binary response mode with Yuanyuan Wan, <i>Journal of Econometrics</i> , 184	els with interval data," joint (2015), Issue 2, 347-360
	"Multiple discrete endogenous variables in weakly-s joint with Sung Jae Jun, Joris Pinkse and Nese Y $4(7)$, p.7.	eparable triangular models," Vildiz, <i>Econometrics</i> , (2016),
	"Estimating a nonparametric triangular model wit sors," joint with Sung Jae Jun and Joris Pinkse, <i>The</i> 19, 113-149	h binary endogenous regres- Econometrics Journal (2016),

"Counterfactual mapping and individual treatment effects in nonseparable models with binary endogeneity," joint with Quang Vuong, *Quantitative Economics* (2017), 8, Issue 2. 589–610

"Rationalization and identification of discrete games with correlated types," joint with Nianqing Liu and Quang Vuong, *Journal of Econometrics (2017), 201, Issue 2, 249-268*

"Estimation of social-influence-dependent peer pressure in a large network game," joint with Zhongjian Lin, *The Econometrics Journal (2017) 20 (3)*, 86-102

"Social interactions in large networks: a game theoretic approach," International Economic Review (2018), 59, Issue 1, 257–284

"Estimation of heterogeneous individual treatment effects with endogenous treatments," joint with Qian Feng and Quang Vuong, Journal of the American Statistical Association, (2020) Volume 115, Issue 529, 231–240

"Semiparametric estimation of dynamic discrete choice models," joint with Nicholas Buchholz and Matthew Shum Journal of Econometrics (2021), Volume 223, Issue 2, 312–327

"IV estimation of treatment effects under endogenous heteroscedasticity," joint with Jason Abrevaya, Journal of Econometrics (2023), Volume 234, Issue 2, 451–478

"Testing unobserved heterogeneity in individual treatment effects with endogenous treatment," joint with Yuchin Hsu and Tacheng Huang, *Econometrics Theory* (2023), Volume 39, Issue 3, 582 – 622

"On extending Powell, Stock, and Stoker (1989) to semiparametric index models without product support," with Daniel Ackerberg, *Economics Letter*, (2024), *Volume 242*

"Econometrics of Insurance Models with Multidimensional Types," joint with Gaurab Aryal, Isabelle Perrigne and Quang Vuong, forthcoming Quantitative Economics

Refereed Conference publication	"A Local Machine Learning Approach for Fingerprint-Based Indoor Localization," joint with Nora Agah, Brian Evans, and Xiao Meng, Proc. IEEE SoutheastCon, Apr. 13-16, 2023, Orlando, Florida USA
	"Option Market Making via Reinforcement Learning," joint with Zhou Fang, ICLR, 2025, Workshop Advances in Financial AI, Singapore
Working Papers	"Flexible work hours and dynamic labor supply: evidence from taxi driver," with Matt Shum and Nicholas Buchholz
	"A Closed Form Estimator for a Class of Semiparametric Multinomial Choice Models," with Daniel Ackerberg, R&R by JBES
	"Market Making of Options via Reinforcement Learning," with Zhou Fang
	"Quantile Treatment Effects with Multiple Instrumental Variables," joint with Sukjin Han

Conference Presentations and Seminars

- 2009 The Far East and South Asian Meeting (Tokyo)
- 2010 The Cornell-PSU Macro Workshop, Pennsylvania Sate University
- 2011 The University of British Columbia, University of Toronto, University of Texas at Austin, Student Chapter of Society for Industrial and Applied Mathematics at Pennsylvania Sate University, The Cornell–PSU Macro Workshop, North American Summer Meeting at (St. Louis), Boston College
- 2012 Texas Metrics Camp, Rice University, Texas A&M University (Social Psychology, Psychology Department), The Ohio State University
- 2013 Texas Metrics Camp, Texas A&M, North American Summer Meeting (Los Angeles), Bilkent Economics Annual Summer Workshop (Ankara, Turkey), Asian Meeting of the Econometric Society (Singapore), New York University, 23rd Annual Meeting of the Midwest Econometrics Group (Indiana University), Southern Economic Association conference (Tampa)
- 2014 Duke University, Rice University, 2014 Cowles Foundation Summer Conferences at Yale University, Rochester University
- 2015 The 5th Shanghai Econometrics Workshop, Emory University, NYU
- 2016 Texas Metrics Camp, University of Washington at Seattle, "Inference in Nonstandard Problems" conference held at Duke University, University of Colorado at Boulder, University of Chicago
- 2017 NYU CRATE conference, Third Annual Clarence Tow Econometrics Mini-Conference at University of Iowa, The 4th Conference of the International Association for Applied Econometrics at Hokkaido University at Sapporo, School of Economics at Shanghai University of Finance and Economics, The 2017 Shanghai workshop of econometrics at Shanghai University of Finance and Economics, "Implementation of Structural Dynamic Models" conference held at University College London, Texas State University
- 2018 Texas Metrics Camp, University of Hong Kong, McMaster University, Western University, Xiamen University, University of Melbourne, Monash University, University of Southern California, "Inference in Nonstandard Problems" conference held at Duke University
- 2019 UCLA, 2019 Asian Meeting of the Econometric Society at Xiamen University, 2019 Shanghai Workshop of Econometrics at Shanghai University of Finance and Economics, Singapore Economic Review (SER) Conference 2019, Capital University of Economics and Business (Beijing), University of California, Riverside
- 2021 Penn State, Johns Hopkins University
- 2022 Texas Metrics Camp
- 2023 Asian Meeting of the Econometric Society in Beijing, Symposium for High Dimensional Econometrics and Machine Learning program by Tsinghua University
- 2024 IAAE 2024 Annual Conference (Xiamen), Workshop on Econometrics at The Chinese University of Hong Kong, Iowa University
- 2025 2025 CES North American Conference

TEACHING2024: Computational Economics (undergraduate level), joint with Oliver Pfauti, UTEXPERIENCE2016–2024: Advanced Econometric Theory I (graduate level), UT2011–2017: The Probability and Statistics (graduate level), UT

	2011–2022: The Introduction of Econometrics (undergraduate level), UT 2011: The Introduction of Econometrics (undergraduate level), PSU	
Fellowships and Awards	Fellow of the Baker Professorship in Political Economy, 2018 – now The Denis Sargan Econometrics Prize for 2014, Royal Economic Society, 2016 Summer Research Fellowship, University of Texas at Austin, 2013 Fellow of the Rex G. Baker, Jr., Professorship of Political Economy, 2011 – 2018 Guanghua Scholarship, Peking University, 2003	
DISSERTATION ADVISING	 2012 Michael Zhan Shi, Assistant Professor, Arizona State University 2013 Chiang Piin-hueih, Assistant Professor, National Chengchi University 2014 Thomas Edward Roderick, VP Financial Analysis at JP Morgan Chase 2014 Brett Hollenbeck, Assistant Professor, UCLA 2014 Liangfei Qiu, Assistant Professor, the University of Florida 2015 Ruoyu Shao (Co-Chair), JP Morgan Chase 2016 Yumin Li (Co-Chair), Assistant Professor, Shanghai University 2016 Shu He, Assistant Professor, University of Connecticut 2017 Yaran Jin, Ford Motor Company 2017 Qian Feng, HomeAway, Inc. 2018 Peter Toth, Assistant Professor, National University of Singapore 2019 Julian Ludwig, Assistant Professor, Texas Tech University 2021 Shenshen Yang, Assistant Professor, Shandong University 2022 Eric Schulman, Economist, Congressional Budget Office 2023 Qingsong Pan, Assistant Professor, Shandong University 2024 Jung Hyub Lee, Project Assistant Professor, University of Tokyo 2024 Songjie Huang (Co-Chair), Walmart 2025 Zhou Fang (Mathematics Department), in progress 	
Referee Activities	Journal of Applied Econometrics, Journal of Econometrics, Econometrica, Journal of Human Resources, Journal of Business & Economic Statistics, Econometric Theory, Econometrics, Journal of Econometric Methods, Journal of Political Economy, Econo- metric Reviews, Journal of Economic Survey, Journal of Experimental & Theoreti- cal Artificial Intelligence, , Quantitative Economics, European Journal of Operational Research, RGC of Hong Kong, NSF, Journal of the European Economic Association, International Economic Review, Review of Economics and Statistics, Journal of Inter- disciplinary Economics, Journal of the American Statistical Association, Social Sciences and Humanities Research Council of Canada	
Department Service	 2011-2021 Members of the Graduate Admissions Committee 2011-2024 Members of the Graduate Study Committee 2019-2020 Member, Executive Committee, Department of Economics 2022-2024 University Faculty Council Member, The University of Texas at Austin 2022-2024 University Budget Committee, The University of Texas at Austin 2022-2024 Quantitative Reasoning Flag Committee, The University of Texas at Austin 2024-2025 Member, Executive Committee, Department of Economics 	