

XIAODONG LIU

Department of Economics
University of Colorado Boulder
256 UCB
Boulder, Colorado 80309-0256

Phone: 303-492-7414
Fax: 303-492-8960
Email: xiaodong.liu@colorado.edu
Webpage: <http://spot.colorado.edu/~xiaodong>

Education

Ph.D. in Economics, The Ohio State University, 2007
M.A. in Economics, The Ohio State University, 2002
B.A. in Economics, Fudan University, China, 2001

Employment

Professor, Department of Economics, University of Colorado Boulder, 2021-
Associate Professor, Department of Economics, University of Colorado Boulder, 2015-2021
Assistant Professor, Department of Economics, University of Colorado Boulder, 2007-2015

Professional Experience

Associate Editor, *Econometric Reviews*, 2025-
Senior Research Fellow, The Federal Deposit Insurance Corporation, 2022-
Visiting Associate Professor, Department of Economics, University of Maryland, Fall 2015

Awards and Honors

Fellow of *Econometric Reviews*, 2019
Fellow of the Spatial Econometrics Association, 2019
Provost's Faculty Achievement Award, University of Colorado Boulder, 2018

Research Interests

Econometrics, Applied Microeconomics

Publications

- [28] Xiaodong Liu and Ingmar R. Prucha (2025) "On Testing for Spatial or Social Network Dependence in Panel Data Allowing for Network Variability", *Journal of Econometrics* 247, 105925.
- [27] Chih-Sheng Hsieh, Michael König and Xiaodong Liu (2024) "Endogenous Technology Spillovers in R&D Collaboration Networks", accepted, *The RAND Journal of Economics*.
- [26] Chih-Sheng Hsieh, Michael König and Xiaodong Liu (2022) "A Structural Model for the Coevolution of Networks and Behavior", *The Review of Economics and Statistics* 104, 355-367.
- [25] Denghui Chen, Hua Kiefer and Xiaodong Liu (2022) "Estimation of Discrete Choice Network Models with Missing Outcome Data", *Regional Science and Urban Economics* 97, 103835.
- [24] Lung-fei Lee, Xiaodong Liu, Eleonora Patacchini and Yves Zenou (2021) "Who is the Key Player? A Network Analysis of Juvenile Delinquency", *Journal of Business & Economic Statistics* 39, 849-857.
- [23] Xiaodong Liu (2020) "GMM Identification and Estimation of Peer Effects in a System of Simultaneous Equations", *Journal of Spatial Econometrics* 1, Article 1.

- [22] Michael König, Xiaodong Liu and Yves Zenou (2019) “R&D Networks: Theory, Empirics and Policy Implications”, *The Review of Economics and Statistics* 101, 476-491.
- [21] Xiaodong Liu (2019) “Simultaneous Equations with Binary Outcomes and Social Interactions”, *Econometric Reviews* 38, 921-937.
- [20] Xiaodong Liu and Paulo Saraiva (2019) “GMM Estimation of Spatial Autoregressive Models in a System of Simultaneous Equations with Heteroskedasticity”, *Econometric Reviews* 38, 359-385.
- [19] Xiaodong Liu and Ingmar R. Prucha (2018) “A Robust Test for Network Generated Dependence”, *Journal of Econometrics* 207, 92-113.
- [18] Ethan Cohen-Cole, Xiaodong Liu and Yves Zenou (2018) “Multivariate Choices and Identification of Social Interactions”, *Journal of Applied Econometrics* 33, 165-178.
- [17] Souphala Chomsisengphet, Hua Kiefer and Xiaodong Liu (2018) “Spillover Effects in Home Mortgage Defaults: Identifying the Power Neighbor”, *Regional Science and Urban Economics* 73, 68-82.
- [16] Xiaodong Liu, Eleonora Patacchini and Edoardo Rainone (2017) “Peer Effects in Bed Time Decisions among Adolescents: A Social Network Model with Sampled Data”, *The Econometrics Journal* 20, S103-S125.
- [15] Xiaodong Liu and Jiannan Zhou (2017) “A Social Interaction Model with Ordered Choices”, *Economics Letters* 161, 86-89.
- [14] Xiaodong Liu (2017) “Identification of Peer Effects via a Root Estimator”, *Economics Letters* 156, 168-171.
- [13] Xiaodong Liu (2016) “Nonparametric Estimation of Large Auctions with Risk Averse Bidders”, *Econometric Reviews* 35, 98-121.
- [12] William Horrace, Xiaodong Liu and Eleonora Patacchini (2016) “Endogenous Network Production Functions with Selectivity”, *Journal of Econometrics* 190, 222-232.
- [11] Xiaodong Liu and Paulo Saraiva (2015) “GMM Estimation of SAR Models with Endogenous Regressors”, *Regional Science and Urban Economics* 55, 68-79.
- [10] Xiaodong Liu (2014) “Identification and Efficient Estimation of Simultaneous Equations Network Models”, *Journal of Business & Economic Statistics* 32, 516-536.
- [9] Xiaodong Liu, Eleonora Patacchini and Yves Zenou (2014) “Endogenous Peer Effects: Local Aggregate or Local Average?”, *Journal of Economic Behavior & Organization* 103, 39-59.
- [8] Xiaodong Liu (2013) “Estimation of a Local-Aggregate Network Model with Sampled Networks”, *Economics Letters* 118, 243-246.
- [7] Xiaodong Liu and Lung-fei Lee (2013) “Two Stage Least Squares Estimation of Spatial Autoregressive Models with Endogenous Regressors and Many Instruments”, *Econometric Reviews* 32, 734-753.

- [6] Xiaodong Liu, John H. Kagel and Lung-fei Lee (2012) “Learning from Peers in Signaling Game Experiments”, *Journal of Applied Econometrics* 27, 1037-1058.
- [5] Xiaodong Liu (2012) “On the Consistency of the LIML Estimator of a Spatial Autoregressive Model with Many Instruments”, *Economics Letters* 116, 472-475.
- [4] Lung-fei Lee, Xiaodong Liu and Xu Lin (2010) “Specification and Estimation of Social Interaction Models with Network Structures”, *The Econometrics Journal* 13, 145-176.
- [3] Lung-fei Lee and Xiaodong Liu (2010) “Efficient GMM Estimation of High Order Spatial Autoregressive Models with Autoregressive Disturbances”, *Econometric Theory* 26, 187-230.
- [2] Xiaodong Liu, Lung-fei Lee and Christopher R. Bollinger (2010) “An Efficient GMM Estimator of Spatial Autoregressive Models”, *Journal of Econometrics* 159, 303-319.
- [1] Xiaodong Liu and Lung-fei Lee (2010) “GMM Estimation of Social Interaction Models with Centrality”, *Journal of Econometrics* 159, 99-115.

Working Papers

- Chih-Sheng Hsieh, Michael König, Xiaodong Liu and Christian Zimmermann “Collaboration in Bipartite Networks”, R&R, *A EJ: Microeconomics*.
- Hyunseok Jung and Xiaodong Liu “Testing for Peer Effects without Specifying the Network Structure”, R&R, *Journal of Econometrics*.
- Xiaodong Liu and Erhao Xie “A Cognitive Hierarchy Model of Social Interactions”, under review.
- Zhongjian Lin, Xiaodong Liu and Ning N. Yu “Ordered Discrete Choices with Heterogeneous Peer Effects”, under review.

Invited Seminars and Conference Presentations

- 2025 The 10th Annual Conference on Network Science in Economics, Stanford, CA
- 2024 The 18th World Conference of Spatial Econometrics Assoc., Groningen, NL (**keynote speaker**)
Tinbergen Institute, Amsterdam, NL
- 2023 Rice University, Houston, TX
NBER NSF Seminar on Bayesian Inference in Econometrics and Statistics, Philadelphia, PA
Asia Meeting of the Econometric Society, Beijing, CN
- 2022 The 20th Int’l Workshop on Spatial Econometrics and Statistics, Lille, FR (**keynote speaker**)
Gregory Chow Seminar Series in Econometrics and Statistics (online)
ESRC Workshop on “Methods and Applications for Network Data”, Colchester, UK
University of Missouri, Columbia, MO
University of Arkansas, Fayetteville, AR
- 2021 The Federal Reserve Bank of Philadelphia, Philadelphia, PA (online)
The Ohio State University, Columbus, OH (online)
Xiamen University, Xiamen, CN (online)
IAAE 2021 Annual Conference, Rotterdam, NL (online)
- Pre-2021 Seminars: Chinese University of Hong Kong, CORE (UCLouvain), Emory University,
Federal Reserve Board, IFPRI, OCC, Syracuse University, University of Hong Kong,
University of Kentucky, University of Maryland, University of Zurich, Virginia Tech

Research Support

Arts & Sciences Fund for Excellence, University of Colorado Boulder, 2019
CARTSS Faculty Award, University of Colorado Boulder, 2017

Courses Taught

Econ 3818 Introductory Statistics w/ Computer Applications	Undergraduate
Econ 4818 Introduction to Econometrics	Undergraduate
Econ 7828 Econometrics	First-year Ph.D.
Econ 8828 Advanced Econometrics I	Second-year Ph.D.
Econ 8838 Advanced Econometrics II	Second-year Ph.D.

PhD Dissertation Supervision

Advisor	Jaekyeong Shin (2024), Sutianjie Zhou (2024), Paulo Saraiva (2015)
Committee Member	Joseph Fry (2025), Chad Brown (2024), Youngeun Choi (2023), Julio Fernandez (2020), Sihong Xie (2019), Eric Penner (2017), Shan Zhou (2016), Xin Geng (2015), Na Kyeong Lee (2015), Yongho Choi (2014), Ross William Knippenberg (2014)

Departmental Service

The graduate admissions committee (2008-2025, serving as the **committee chair** since 2016); the research/awards committee (2008-2010, 2019-2025); the PUEC committee (2016-2017, 2020-2021, 2022-2023); the faculty recruiting committee (2017-2018); the graduate curriculum committee (2008-2009, 2011-2014); the undergraduate outcomes assessment committee (2007-2008), the computing resources liaison (2008-2016); and the library liaison (2012-2013).

College and University Service

Arts & Sciences council representative (2022-2023); external Leeds School personnel action committee (2022-2023); Provost's faculty achievement award committee (2019).

Professional Service

The Program Committee for IAAE Annual Conferences (2018, 2024).

Referee for: *American Economic Review*, *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *European Economic Review*, *International Economic Review*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Development Economics*, *Journal of Econometrics*, *Journal of Economic Behavior & Organization*, *Journal of Economic History*, *Journal of the European Economic Association*, *Journal of Multivariate Analysis*, *Journal of Political Economy*, *Quantitative Economics*, *Regional Science and Urban Economics*, *The Review of Economics and Statistics*.