CURRICULUM VITAE

Qingfeng Liu（刘庆丰）

Current Status	Professor
	Department of Industrial and System Engineering,
	Faculty of Science and Engineering,
	Hosei University, Japan.
	Research Affiliate
	School of Global Public Health,
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Citizenship	China.
Education	PhD (Economics), Kyoto University, Japan, March 2007.
	Postdoctoral Research Fellow, Princeton University, USA,
	April, 2007- October, 2008.

Fields of Concentration

Econometrics, Statistics, Machine Learning.

Employment

Professor, Department of Industrial and System Engineering, Faculty of Science and Engineering, Hosei University, Japan. April 2022 - Present.

Research Affiliate, School of Global Public Health, New York University, USA. Jul, 2020 – Present.

Visiting Scholar, Department of Statistics, Columbia University, USA, October 2018 -August 2019.

Professor of Economics, Department of Economics, Otaru University of Commerce. Japan, October 2009 - 2022.

Visiting Scholar, Institute of Economic Research, Kyoto University, Japan, April 2015 - March 2016.

Associate Professor of Economics, Department of Economics, Otaru University of Commerce. Japan, April 2009 – September 2015.

Visiting Associate Professor, Institute of Economic Research, Kyoto University, Japan, December 2012 - March 2013.

Visiting Research Fellow, Institute of Economic Research, Kyoto University, Japan, November 2008 - March 2009.

Research Associate, Department of Operations Research and Financial Engineering, Princeton University, USA. April 2007 - October 2008.

Research Fellow of Japan Society for the Promotion of Science, April 2006 - March 2008.

Lecturer, College of International Language and Communications, Kansai Gaidai University, Japan, April 2006 - March 2007.

Grant

Machine Learning methods for Econometric analysis, Grant-in-Aid for Scientific Research (B), Japan Society for the Promotion of Science, April 01, 2022 ~ March 2025. (12,300,000 JPY)

Journal Editors

Co-editor, *Economics*, De Gruyter

Edotor, *Open Economics*, De Gruyter

Editor, *The Journal of Quantitative Economics*

Co-editor, *International Journal of Innovative Management Information & Production*

Journal and Conference Reviewer

ICML 2022

Journal of the American Statistical Association

Journal of Econometrics

Econometric Theory

Econometric Reviews

Scandinavian Journal of Statistics

Japan and the World Economy

Journal of Integrative Agriculture

Journal of The Japan Statistical Society

Award

[1] Outstanding Contribution Award, ACIEK(winter)-IMIP2024, October 13, 2024.

[2] Outstanding Conference Award, IEOM 2024 Tokyo, September 13, 2024.

[3] Best Paper Award, Model Selection and Model Averaging for Nonlinear Regression Models, International Society of Management Engineers, June 2, 2017.

[4] Niigata University Economic Society Award, Granger Causality Analysis between Stock Prices and Exchange Rates, Niigata University Economic Society, Mar, 2022.

Selected Publications

[5] Gu, D., Q. Liu and X. Zhang (2024), Model Averaging under Flexible Loss Functions. *INFORMS Journal on Computing*. (forthcoming).

[6] Liu, Q. and Y. Feng (2024) Machine collaboration. *Stat*, *13*(1), p. e661.

[7] Feng, Y., Q. Liu, Q. Yao and G. Zhao (2021) Model Averaging for Nonlinear Regression Models, *Journal of Business & Economic Statistics*, DOI: 10.1080/07350015.2020.1870477. (All authors contributed equally to this work.)

[8] Feng, Y., Q. Liu (2020) "Nested Model Averaging on Solution Path for High-dimensional Linear Regression", *Stat*, Accepted manuscript online: 24 September 2020, https://doi.org/10.1002/sta4.317.

[9] Liu, Q., Q. Yao, and G. Zhao (2020) "Model averaging estimation for conditional volatility models with an application to stock market volatility forecast", *Journal of Forecasting*, 39(5): 841-863.

[10] Feng, Y., Q. Liu, and R. Okui (2020) "On the sparsity of Mallows model averaging estimator", *Economics Letters*, 187: 108916.

[11] Liu, Q., A.L. Vasnev (2019) "A Combination Method for Averaging OLS and GLS Estimators", *Econometrics*, MDPI, 7(3): 38.

[12] Liu, Q., R. Okui and A. Yoshimura (2016) "Generalized Least Squares Model Averaging", *Econometric Reviews*, Taylor & Francis, 35(8-10):1692-1752.

[13] Liu, Q. and R. Okui (2013) "Heteroscedasticity-Robust Cp Model Averaging", *The Econometrics Journal*, Wiley, 16(3): 463–472.
http://onlinelibrary.wiley.com/doi/10.1111/ectj.12009/full

[14] Liu, Q. and Y. Nishiyama (2008): "Maximum empirical likelihood estimation of continuous-time models with conditional characteristic functions", *Mathematics and Computers in Simulation*, 78(2-3): 341-350.

Other Publications
[15] Yao, Q., G. Zhao and Q. LIU (2018): "Model Averaging Estimation Method for Nonlinear GARCH Family", *Statistical Research*, 2018, 35(5): 119-128. DOI. 10.19343/j.cnki.11-1302/c.2018.05.012. (in Chinese)

[16] Zhao, G., Q. Yao and Q. Liu (2017): "Model Averaging Estimation for GARCH Family", *The Journal of quantitative and technical economics*, 2017(6), 104-118. DOI. 10.13653/j.cnki.jqte.2017.06.007. (in Chinese)

[17] Wang, W. and Q. Liu (2015) "Bootstrap-based Selection for Instrumental Variables Model", *Economics Bulletin*, Volume 35, Issue 3, pages 1886-1896.

[18] Liu, Q. and G. Zhao (2012): "A Comparison of Estimation Methods for Partially Linear Models" *International Journal of Innovative Management, Information & Production*, 3(2), 38-42.

[19] Liu, Q. (2011): "An Application of Forecast Combination Methods to Default Risk Prediction" *CBC Discussion paper series*, No. 130, 1-8.

[20] Liu, Q. (2010): "Generalized Cp Model Averaging for Heteroskedastic Models", *CBC Discussion paper series*, No. 127, 1-9.

[21] Liu, Q. (2010): "Asymptotic Theory for Difference-based Estimator of Partially Linear Models", *Journal of the Japan Statistical Society* (In Japanese), 39(1), 393-406.

[22] Liu, Q. (2010): "A New GARCH-Type Model" *CNU Journal of Management & Economics, CNU, Korea*, 32(2), 213-228.

[23] Liu, Q. (2009): モデル平均理論の新展開, 経済論叢（京都大学）, 183(2), 67-76.

[24] Zhao, G., and Q. Liu, (2009): "Value-at-Risk analysis in Shanghai stock market with mixed models", *Journal of financial research* (In Chinese), 353(11), 119-128.

[25] Hitomi, K., Q. Liu, Y. Nishiyama and N. Sueishi (2008): "Efficient estimation and model selection for grouped data with local moments", *Journal of The Japan Statistical Society*, 38(1), 131-143.

[26] Liu, Q. (2007): "Econometric Methods for Market Risk Analysis: GARCH-type Models and Diffusion Models", Doctoral dissertation, 1-120.

[27] Liu, Q. (2006): "Analysis of Value-at-Risk in Shanghai Stock Market using OGARCH-class Models", *21COE Interface for Advanced Economic Analysis Discussion paper*, (118), 1-36.

[28] Sueishi, N., Q. Liu, K. Hitomi and Y. Nishiyama (2006): "Efficiency improvement by local moments in grouped data analysis", *21COE Interface for Advanced Economic Analysis Discussion paper*, (107), 1-12.

[29] Liu, Q. and K. Morimune (2006): "A Modified GARCH Model with Spells of Shocks", *Asia-Pacific Financial Markets*, Springer, 12(1), 29-44.

[30] Nishiyama, Y., Q. Liu and N. Sueishi (2005): "Semiparametric estimators for conditional moment restrictions containing nonparametric functions: Comparison of GMM and empirical likelihood procedures", in *MODSIM 2005 International Congresson Modelling and Simulation*, ed. by A. Zerger, and R. Argent, 926-932.

[31] Liu, Q. and Y. Nishiyama (2005): "Empirical likelihood estimation of continuous-time models with conditional moment restrictions", in *MODSIM 2005 International Congress on Modelling and Simulation*, ed. by A. Zerger, and R. Argent, 886-892.

Translation

[32] 劉慶豊（共訳）, 森棟公夫, 趙国慶著 (2010):『计量经济学-基础理论与方法』, 中国金融出版社, 260页.

Opening Speech

[33] Liu, Q., ACIEK(winter)-IMIP2024, October 12, 2024.

Keynote Speeches

[34] Liu, Q., A Machine Learning Perspective on Model Averaging, ACIEK(Winter)-IMIP 2020, Online, October, 2020, 17-18.

[35] Liu, Q., Q. Yao, and G. Zhao "Model averaging estimation for conditional volatility models with an application to stock market volatility forecast", *The Ninth*

International Symposium of Quantitative Economics, August 26, 2020, (Online, Changchun, China)

[36] Feng, Y. and <u>Q. Liu</u> "On the Sparsity of Mallows' Model Averaging Estimator", *2019 International Symposium of Quantitative Economics (the eighth) & The Summer Forum of the Third China Economics Annual Conference,* July 06, 2019, Jilin University, Changchun, China.

[37] <u>Liu, Q.</u> , Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *The International Symposium on Innovative Management, Information & Production (IMIP2017)*, June 2, 2017, Wuhu, China.

Invited International Conference and Seminar Talks

[38] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z, "Tying Maximum Likelihood Estimation for Dependent Data". the First Macau International Conference on Business Intelligence and Analytics*,* the University of Macau, Dec 11*,* 2024.

[39] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z, "Tying Maximum Likelihood Estimation for Dependent Data". the 13th International Symposium of Quantitative Economics*,* Jilin University and Shanghai University of Political Science and Law, Jul 13*,* 2024.

[40] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z., "Tying Maximum Likelihood Estimation for Dependent Data". School of Statistics and Management Seminar, Shanghai University of Finance and Economics, Mar 6, 2024.

[41] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z., "Tying Maximum Likelihood Estimation for Dependent Data". Faculty of Economics and Managment Seminar, East China Normal University., Mar 8, 2023.

[42] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z., "Tying Maximum Likelihood Estimation for Dependent Data". School of Economics Seminar, Shanghai University of Finance and Economics, Feb 27, 2023.

[43] <u>Liu, Q.</u> and Feng, Y. "Machine Collaboration", School of Data Science Seminar, Fudan University, Mar 15, 2023.

[44] Iwasawa, M., <u>Liu, Q.</u>, & Zhao, Z., "Tying Maximum Likelihood Estimation for Dependent Data". College of Business Seminar, Shanghai University of Finance and Economics, Dec 30, 2022.

[45] <u>Liu, Q.</u> and Feng, Y. "Machine Collaboration", Applications of Data Science in Social Science, Symposium in honour of Prof. Nobuhiko Terui, supported by JSPS KAKENHI, Feb 18, 2022.

[46] <u>Liu, Q.</u> and Feng, Y. "Machine Collaboration", The Japanese Economic Association 2021 Spring Meeting, Oct 9, 2021.

[47] Feng, Y., Liu, Q. and Okui, R., "On the sparsity of Mallows model averaging estimator", 4th International Conference on Econometrics and Statistics (EcoSta 2021), Business Scholar, Hong Kong University of Science and Technology, June 25, 2021, (Online, Hong Kong, China)., Jun 25, 2021

[48] Feng, Y., <u>Q. Liu</u>, Q. Yao and G. Zhao "Model Averaging for Nonlinear Regression Models", The 2019 ICSA China Conference, July 04, 2019, Nankai University, Tianjin, China.

[49] Feng, Y., <u>Q. Liu</u>, Q. Yao and G. Zhao "Model Averaging Estimation for Nonlinear Regression Models", Statistics Seminar - Spring 2019, Department of Economics, Vanderbilt University, USA, May 1, 2019.

[50] Feng, Y., <u>Q. Liu</u>, Q. Yao and G. Zhao "Model Averaging Estimation for Nonlinear Regression Models", Statistics Seminar - Spring 2019, Department of Mathematical Sciences, NJIT, USA, April 25, 2019.

[51] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model Averaging Estimation for Nonlinear Regression Models", Seminar in the Department of Statistics, Columbia University, USA, November 14, 2018.

[52] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model Averaging Estimation for Conditional Heteroscedasticity Model Family", *The 2nd International Conference on Econometrics and Statistics*, July 19, 2018, Hong Kong, China.

[53] 劉慶豊, ファクターモデルの進展と経済学への応用, 中国吉林大, 2018, 計量経済学国際講習レクチャー, 中国吉林大学, 2018 年 7 月 9 日.

[54] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 2017 年数量経済学国際学術検討会, 中国長春市, 2017 年 07 月 7 日.

[55] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 吉林大学 2017 年青年概率統計学者論壇, 吉林大学, 2017 年 04 月 15 日

[56] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 上海対外経貿大学研究会, 上海対外経貿大学, 2017 年 03 月 24 日.

[57] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 中国科学院研究会, 中国科学院, 2017 年 03 月 23 日.

[58] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 人民大学経済学院研究会, 中国人民大学, 2017 年 03 月 23 日.

[59] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", 中国首都師範大学研究会, 中国首都師範大学, 2017 年 03 月 22 日.

[60] <u>Liu, Q.</u> "Predictive model averaging for unstable processes with many covariates", *2016 ICSA China Statistics Conference*, Qingdao University, Qingdao, China, June 24-25, 2016.

[61] <u>Liu, Q.</u> and A.L. Vasnev "An Adaptive Combination Method for Averaging OLS and GLS Estimators", *2015 ICSA China Statistics Conference*, Fudan University, Shanghai, China, July 6-7, 2015.

[62] <u>Liu, Q.</u>, R. Okui and A. Yoshimura "Generalized Least Squares Model Averaging", *IASSL2014, Organized by the Institute of Applied Statistics, Sri Lanka jointly with the Department of Bioinformatics and Biostatistics at the University of Louisville*, Colombo, Sri Lanka, 2014.

[63] Wang, W. and <u>Q. Liu</u> "Bootstrap-based Selection for Instrumental Variables Model" *IMIP 2014 On Big data analysis and Innovational Information*, Fu Jen Catholic University, New Taipei City, Taiwan, 2014.

[64] Hitomi, K., <u>Q. Liu</u>, N. Sueishi and Y. Nishiyama, "Efficiency Improvement by Local Moments in Grouped Data Analysis", *the 5th International Conference of Thailand Econometric Society in Chiang Mai*, Chiang Mai University, 2012.

[65] <u>Liu, Q.</u>, J. Fan and Y. Wu, "Difference-based Estimation for Semiparametric Varying-Coefficient Partially Linear Models", *3rd Spring Meeting of the Japan Statistical Society*, Tokyo, March 2009.

[66] <u>Liu, Q.</u>, "Global Financial Crisis and Risk Management Methods", *The Third East Asia Triangle Symposium the Economic Recovery and Business Development for East Asia in the Backgrounds of the Financial Crisis*, Dongbei University of Finance and Economics, China, 2009.

Other International Conferences and International Seminar

[67] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model Averaging Estimation for Conditional Heteroscedasticity Model Family", *2018 China Meeting of the Econometric Society*, June 15-17, 2018, Shanghai, China.

[68] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *the European Meeting of Statisticians 2017*, Helsinki, Finland, July 25, 2017.

[69] <u>Liu, Q.</u>, Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *the 4th Conference of the International Association for Applied Econometrics (IAAE 2017)*, Sapporo, Japan, June 27, 2017.

[70] <u>Liu, Q.</u> and A.L. Vasnev, "An Adaptive Combination Method for Averaging OLS and GLS Estimators," *The 68th European Meeting of the Econometric Society*, University of Toulouse, 2014.

[71] <u>Liu, Q.</u>, R. Okui and A. Yoshimura, "Generalized Least Squares Model Averaging," *The 67th European Meeting of the Econometric Society*, University of Gothenburg, 2013.

[72] <u>Liu, Q.</u>, R. Okui and A. Yoshimura, "Generalized Least Squares Model Averaging," *Econometric Society Australasian Meeting 2013*, University of Sydney, 2013.

[73] <u>Liu, Q.</u>, R. Okui and A. Yoshimura" Generalized Least Squares Model Averaging," Asian Meeting of the Econometric Society, Delhi School of Economics, 2012.

[74] Liu, Q., and R. Okui, "Generalized Cp Model Averaging for Heteroskedastic Models", The 2nd Institute of Mathematical Statistics Asia Pacific Rim Meeting, Tsukuba, 2012.

[75] Liu, Q. and G. Zhao "A Comparison of Estimation Methods for Partially Linear Models"The International Symposium on Innovative Management, Information & Production, Otaru University of Commerce, 2011.

[76] Liu, Q., and R. Okui, "Generalized Cp Model Averaging for Heteroskedastic Models", 2011 North American Summer Meeting of the Econometric Society, Washington University in St. Louis, 2011.

[77] Liu, Q., J. Fan and Y. Wu, "Difference-based Estimation for Semiparametric Varying-Coefficient Partially Linear Models", *2009 Far East and South Asia Meeting of the Econometric Society*, The University of Tokyo, 2009.

[78] Liu, Q., "Empirical likelihood estimation of ARCH class models", *2006 Far Eastern Meeting of the Econometric Society*, Tsuinghua University, Beijing, China, 2006.

[79] Liu, Q. and Y. Nishiyama, "Empirical likelihood estimation of continuous-time models with conditional moment restrictions", *MODSIM 2005 International Congress on Modelling and Simulation*, Melbourne, 2005.

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