

CURRICULUM VITAE

Qingfeng Liu (刘庆丰)

Current Status

Professor
Department of Industrial and System Engineering,
Faculty of Science and Engineering,
Hosei University, Japan.



Present Address

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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 - .

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.

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

Best paper award, Model Selection and Model Averaging for Nonlinear Regression Models, *International Society of Management Engineers*, June 2, 2017.

Selected Publications

- [1] 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.)

- [2] 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>.
- [3] 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.
- [4] Feng, Y., Q. Liu, and R. Okui (2020) “On the sparsity of Mallows model averaging estimator”, *Economics Letters*, 187: 108916.
- [5] Liu, Q., A.L. Vasnev (2019) “A Combination Method for Averaging OLS and GLS Estimators”, *Econometrics*, MDPI, 7(3): 38.
- [6] Liu, Q., R. Okui and A. Yoshimura (2016) “Generalized Least Squares Model Averaging”, *Econometric Reviews*, Taylor & Francis, 35(8-10):1692-1752.
- [7] 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>
- [8] 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

- [9] 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)
- [10] 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)
- [11] Wang, W. and Q. Liu (2015) “Bootstrap-based Selection for Instrumental Variables Model”,

- [12] 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.
- [13] Liu, Q. (2011): “An Application of Forecast Combination Methods to Default Risk Prediction” *CBC Discussion paper series*, No. 130, 1-8.
- [14] Liu, Q. (2010): “Generalized Cp Model Averaging for Heteroskedastic Models”, *CBC Discussion paper series*, No. 127, 1-9.
- [15] 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.
- [16] Liu, Q. (2010): “A New GARCH-Type Model” *CNU Journal of Management & Economics, CNU, Korea*, 32(2), 213-228.
- [17] 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.
- [18] 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.
- [19] 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.
- [20] Liu, Q. (2007): “Econometric Methods for Market Risk Analysis: GARCH-type Models and Diffusion Models”, Doctoral dissertation, 1-120.
- [21] 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.
- [22] 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.

- [23] Liu, Q. and K. Morimune (2006): “A Modified GARCH Model with Spells of Shocks”, *Asia-Pacific Financial Markets*, Springer, 12(1), 29-44.
- [24] 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 Congress on Modelling and Simulation*, ed. by A. Zerger, and R. Argent, 926-932.
- [25] 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

- [26] 劉慶豐（共訳），森棟公夫，趙國慶著（2010）：『計量經濟學-基礎理論與方法』，中國金融出版社，260頁。

Keynote Speeches

- [27] Liu, Q., A Machine Learning Perspective on Model Averaging, ACIEK(Winter)- IMIP 2020, Online, 2020, October, 17-18.
- [28] 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)
- [29] Feng, Y. and Q. Liu “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.
- [30] Liu, Q., 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

- [31] Feng, Y., Q. Liu, Q. Yao and G. Zhao “Model Averaging for Nonlinear Regression Models”, The 2019 ICSA China Conference, July 04, 2019, Nankai University, Tianjin, China.
- [32] Feng, Y., Q. Liu, 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.
- [33] Feng, Y., Q. Liu, 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.
- [34] Liu, Q., Q. Yao and G. Zhao “Model Averaging Estimation for Nonlinear Regression Models”, Seminar in the Department of Statistics, Columbia University, USA, November 14, 2018.
- [35] Liu, Q., 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.
- [36] 劉慶豐, 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.
- [37] Liu, Q., 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.
- [38] Liu, Q., 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.
- [39] Liu, Q., Q. Yao and G. Zhao “Model selection and model averaging for nonlinear regression models”, 上海對外經貿大学研究会, 上海對外經貿大学, 2017年03月24日.
- [40] Liu, Q., 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.
- [41] Liu, Q., Q. Yao and G. Zhao “Model selection and model averaging for nonlinear regression models”, 人民大学经济学院研究会, 中国人民大学, 2017年03月23日.
- [42] Liu, Q., 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.
- [43] Liu, Q. “Predictive model averaging for unstable processes with many covariates”, *2016 ICSA China Statistics Conference*, Qingdao University, Qingdao, China, June 24-25, 2016.
- [44] Liu, Q. 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.

- [45] Liu, Q., 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.*
- [46] Wang, W. and Q. Liu “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.
- [47] Hitomi, K., Q. Liu, 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.
- [48] Liu, Q., 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.
- [49] Liu, Q., “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 Seminar

- [50] Liu, Q., 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.
- [51] Liu, Q., 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.
- [52] Liu, Q., 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.
- [53] Liu, Q. 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.

- [54] Liu, Q., R. Okui and A. Yoshimura, “Generalized Least Squares Model Averaging,” *The 67th European Meeting of the Econometric Society*, University of Gothenburg, 2013.
- [55] Liu, Q., R. Okui and A. Yoshimura, “Generalized Least Squares Model Averaging,” *Econometric Society Australasian Meeting 2013*, University of Sydney, 2013.
- [56] Liu, Q., R. Okui and A. Yoshimura” Generalized Least Squares Model Averaging,” Asian Meeting of the Econometric Society, Delhi School of Economics, 2012.
- [57] Liu, Q., and R. Okui, “Generalized Cp Model Averaging for Heteroskedastic Models”, The 2nd Institute of Mathematical Statistics Asia Pacific Rim Meeting, Tsukuba, 2012.
- [58] 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.
- [59] 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.
- [60] 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.
- [61] Liu, Q., “Empirical likelihood estimation of ARCH class models”, *2006 Far Eastern Meeting of the Econometric Society*, Tsinghua University, Beijing, China, 2006.
- [62] 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.

July 2, 2020