

QU FENG

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ACADEMIC QUALIFICATIONS

- Ph.D. in Economics, Syracuse University, USA, 2009
- M.A. in Economics, Fudan University, China, 2001
- B.S. in Mathematics, Southeast University, China, 1998

RESEARCH FIELDS

Econometrics; Panel Data; Productivity Analysis; Chinese Economy; Financial Markets

TEACHING AREAS

Econometrics; Applied Econometrics; Chinese Economy

PUBLICATIONS

1. Productivity of Core Infrastructure Investment in China: An Input-Output Approach, with Zhifeng Wang and Guiying Laura Wu, accepted by the *World Economy*
2. Do We Need Ramsey Taxation? Our Existing Taxes Are Largely Corrective, with Eric Yan and Yew-Kwang Ng, forthcoming in *Economic Modelling*
3. Common Factors and Common Breaks in Panels: An Empirical Investigation, *Economics Letters*, Feb 2020, 187, No. 108897.
4. Structural Changes in Heterogeneous Panels with and Endogenous Regressors with an Application to Infrastructure Investment, with Badi Baltagi and Chihwa Kao, *Journal of Applied Econometrics*, October 2019, 34 (6), 883-892.
5. On the Reverse Causality between Output and Infrastructure: the Case of China, with Guiying Laura Wu, *Economic Modelling*, August 2018, 74, pp. 97-104.
6. Productivity Dynamics of Chinese Manufacturing Firms, with Guiying Laura Wu, Zhifeng Wang, *Singapore Economic Review*, September 2019, 64, pp. 899-919.

7. Estimation of Heterogeneous Panels with Structural Breaks, with Badi H. Baltagi, Chihwa Kao, *Journal of Econometrics*, March 2016, 191, pp.176-195.
8. Bubble or Riddle? An Asset-Pricing Approach Evaluation on China's Housing Market, with Guiying Laura Wu, *Economic Modelling*, April 2015, 46, pp. 376-383.
9. Does Local Governments' Budget Deficit Push Up Housing Price in China? with Guiying Laura Wu and Pei Li, *China Economic Review*, September 2015, 35, pp. 183-196.
10. Estimating Technical Efficiency in Micro Panels, with William C. Horrace, *Economics Letters*, December 2012, 117, pp. 730-733.
11. A Lagrange Multiplier Test for Cross-sectional Dependence in a Fixed Effects Panel Data Model, with Badi H. Baltagi, Chihwa Kao, *Journal of Econometrics*, September 2012, 170, pp. 164-177.
12. Alternative Technical Efficiency Measures: Skew, Bias and Scale, with William C. Horrace, *Journal of Applied Econometrics*, March 2012, 27, pp.253-268.
13. Structural Changes and Regional Disparity in China's Inflation, with Terence T. Chong, Ning Zhang, *Economics Bulletin*, February 2011, Vol. 31 no.1 pp. 572-583.
14. Testing for Sphericity in a Fixed Effects Panel Data Model, with Badi H. Baltagi, Chihwa Kao, *Econometrics Journal*, February 2011, 14, pp. 25-47.
15. Fixed-effect Estimation of Technical Efficiency with Time-invariant Dummies, with William C. Horrace, *Economics Letters*, May 2007, 95, pp. 247-252.

WORKING PAPERS

1. What Does Cross-Country Data Speak about COVID-19?, with Guiying Laura Wu, Mengying Yuan and Shihao Zhou
2. A Structural Estimation on the Return to Public Infrastructure Investment in China, with Guiying Laura Wu and Zhifeng Wang, *R&R*
3. Comparing Econometric Analysis with Machine Learning Approaches: A Study on Singapore Private Property Market, with Tingbin Bian, Jin Chen, Jingyi Li, *R&R*
4. Efficiency Gains by Modifying GMM Estimation in Linear Models under Heteroskedasticity, with Jan Kiviet
5. Wrong Skewness and Finite Sample Correction in Parametric Stochastic Frontier Models, with Jun Cai, William C. Horrace and Guiying Laura Wu, *R&R*

BOOK

Large-Dimensional Panel Data Econometrics, with Chihwa Kao, World Scientific, 2020.

HONORS & AWARDS

Long Service Award, Nanyang Technological University, 2019

Honored at NTU Convocation Ceremony for Inspirational Teaching and Mentorship of a Koh Boon

Hwee Scholars Award Winner (Tan Wen Jie), Nanyang Technological University, 2013

Featured, Alumni on the Prospective Students Page, Maxwell School, Syracuse University, 2013

Nominated for the Nanyang Award for Research Excellence, Nanyang Technological University, 2012

Dissertation Fellowship, Syracuse University, 2008

Roscoe Martin Research Grant, Maxwell School, Syracuse University, 2007, 2008

Best Paper Award, Association of Social Sciences, Shanghai, China, 2003

ADMIN DUTIES & EXPERIENCES AT NTU

Director, MSc in Applied Economics Programme, October 2018- May 2020

NTU Teaching Council member, 2018 – present

School Reappointment Committee, 2017-2018

School Search Committee for Economics, 2016-2018

PhD programme coordinator for economics, 2018-2019

Economics Division seminar coordinator, 2013-2018

ACADEMIC EXPERIENCES & VISITS SINCE 2010

Assistant Professor of Economics, School of Humanities and Social Sciences, Nanyang Technological University, Singapore, July 2009-August 2016

Visiting Professor, School of Economics, Fudan University, Fall 2019

Visiting Associate Professor, Graduate School of Social Sciences, Hiroshima University, Japan, April-June, 2016

Visiting Scholar, Economics Department, National Tsing Hua University, Taiwan, Oct 2010

RESEARCH GRANTS

1. *Bridging Econometric Models and Big Data Approach: Quantitative Analysis of Financial Markets*, Ministry of Education AcRF Tier 1 Grant, March 2019-Feb 2022, S\$ 79,720.00.
2. *Public Investment Productive and Efficient?* Ministry of Education AcRF Tier 1 Grant, Nov 2016-Oct 2019, S\$ 79,840 (PI: Guiying Laura Wu, NTU)
3. *Structural Changes And Parameter Instability In Macroeconomic Models Using Panel Data*, Ministry of Education AcRF Tier 1 Grant, Nov 2014-Oct 2018, S\$ 77,219.10 (collaborated with Guangming Pan, Guiying Laura Wu, NTU).
4. *Understanding the growth of China through the lens of productivity and financial friction*, New Silk Road Grant, Nanyang Technological University, Mar 2011-Feb 2015, S\$50,000 (collaborated with Guiying Laura Wu, NTU).
5. *Testing for Cross-sectional Dependence in Panel Data Models*, Start-up Grant, Nanyang Technological University, Jan 2010-Dec 2013, S\$34,725.

SEMINAR AND CONFERENCE PRESENTATIONS SINCE 2016

- 2020: Australian National University (scheduled), Monash University (scheduled)
- 2019: Chinese Workshop on Efficiency and Productivity Analysis, November 10, 2019, Fudan University, Shanghai, China; Singapore Economic Review Conference, August 5-7, 2019, Singapore; Xi'an Jiaotong-Liverpool University, Suzhou, China
- 2018: University of Connecticut, USA; 24th International Panel Data Conference, Seoul; China Meeting of the Econometric Society, June 15-17, Shanghai, China; 14th Annual Conference of Asian Law and Economics Association, August 16-17, 2018, Singapore; Academy of Social Sciences, Shanghai, China; 3rd International Conference of Economics Education in Southeast Asian Nations, Nov 27-29, Manila, Philippines
- 2017: Asian Meeting of the Econometric Society, June 3-5, Hong Kong; Academia Sinica, Taipei; Shanghai Jiao Tong University, Shanghai; XIth World Conference of the Spatial Econometrics Association, June 13-15, Singapore; Singapore Economic Review Conference, August 2-4, Singapore.
- 2016: University of Connecticut, USA; North American Summer Meeting of the Econometric Society, Philadelphia, PA, June 16-19, University of Pennsylvania; University of Macau; Hiroshima University, Japan; Hitotsubashi University, Japan; Kobe University, Japan; China Meeting of the Econometric Society, June 25-27, Chengdu, China

REFEREE SERVICES

Journal of Econometrics; Journal of Applied Econometrics; Journal of Business & Economic Statistics; Econometric Reviews; Econometric Theory; Regional Science and Urban Economics; Economics Letters; China Economic Review; Communications in Statistics: Theory & Methods; Econometrics; Economics Bulletin; Economic Modelling; Journal of Productivity Analysis; Journal of Asian Economics; Journal of Pension Economics and Finance; Journal of Statistical Computation and Simulation; Singapore Economic Review; Emerging Markets Finance and Trade; Annals in Tourism Research; Journal of Applied Statistics; Journal of Economic Education; Journal of International Development; Annals of Regional Science; Contemporary Economic Policy; China: An International Journal

A Festschrift in Honor of Peter Schmidt Published by *Springer*; Routledge (book proposal)