YIXIAO SUN

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CONTACT:
- Office phone: (858) 534-4692
- Web-page: http://www.econ.ucsd.edu/~yisun
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EMPLOYMENT:
- July 2008-- Associate Professor, Department of Economics, University of California, San Diego.
- July 2002--June 2008 Assistant Professor, Department of Economics, University of California, San Diego.
- Sept. 2007--May 2008, Visiting Assistant Professor, Department of Economics, Yale University.

EDITORIAL BOARD:

Associate Editor, *Econometric Theory*, January 2009 -- present

EDUCATION:
- 1998--2002: Ph.D., Economics, Yale University,
- 1998--2000: M. Ph., Economics, Yale University.
- 1993--1996: M.A., Management, Wuhan University, China
- 1989--1993: B.S., Mathematics, Wuhan University, China

RESEARCH FIELD: Econometric Theory

GRANTS, HONORS AND AWARDS:
- National Science Foundation Grant. On smoothing parameter choice for interval estimation and hypothesis test in semiparametric models, Principal Investigator.
- Econometrics Theory Award. In Recognition of Research and Contributions, *multa scripsit*, to the Science of Econometrics, 2007
- Entry in ‘Who is Who in America’, 2009 edition
- Committee on Research Grant (UCSD), 2004, 2005
- Econometric Society World Congress Travel Grant, 2005
- Dissertation Fellowship, Yale University, 2001-2002

- John Perry Miller Fellowship, Yale University, 2000-2001
- Carl Anderson Fellowship, Cowles Foundation for Research In Economics, 2000-2001
- University Fellowship, Yale University, 1998-2000
- Graduate Student Summer Fellowship, Cowles Foundation, 1999, 2000

PUBLICATIONS:

Phillips, Peter C.B. and **Sun, Yixiao**. "Non-orthogonal Hilbert Projections in Trend Regression," *Econometric Theory,* Problems and Solutions, Vol. 17 (2001), No. 2.

Phillips, Peter C.B. and **Sun, Yixiao**. "Regression with an Evaporating Logarithm Trend," *Econometric Theory,* Problems and Solutions, Vol. 18 (2002), No. 3.

Sun, Yixiao and Phillips, Peter C.B. "Nonlinear Log-periodogram Regression Estimation of Long-Range Dependence for Perturbed Fractional Processes," *Journal of Econometrics*, Vol. 115 (2003), No. 2, pp. 355-389.

Andrews, Donald W.K., and **Sun, Yixiao**. "Adaptive Local Polynomial Whittle Estimation of Long-range Dependence," *Econometrica*, Vol. 72 (2004), No. 2, pp. 569-614.

Sun, Yixiao and Phillips, Peter C.B. "Understanding the Fisher Equation," *Journal of Applied Econometrics*, Vol. 19(2004), pp. 869-886.

Sun, Yixiao. "A Convergent t-statistic in Spurious Regressions," *Econometric Theory*, Vol. 20 (2004), pp. 943-962.

Sun, Yixiao. "Estimation of Long Run Average Relationship in Nonstationary Panel Time Series," *Econometric Theory*, Vol. 20 (2004), pp. 1227-1260.

Phillips, Peter C.B., **Sun, Yixiao**, and Jin, Sainan. "Spectral Density Estimation and Robust Hypothesis Testing using Steep Origin Kernels without Truncation," *International Economic Review*, Vol. 47 (2006), pp. 837-894

Phillips, Peter C.B., **Sun, Yixiao**, and Jin, Sainan. "Long Run Variance Estimation and Robust Regression Testing Using Sharp Origin Kernels with No Truncation" *Journal of Statistical Planning and Inference,* Vol. 137 (2007), pp. 985-1023

Sun, Yixiao. "Spurious Regressions Between Stationary Generalized Long Memory Processes," *Economics Letters*, Vol. 90 (2006), pp. 446–454

Jin, Sainan, Phillips, Peter C.B. and **Sun, Yixiao**. "A New Approach to Robust Inference in Cointegration," *Economics Letters*, Vol. 91 (2006), pp. 300-306

Guggeberger, Patrik and **Sun, Yixiao**. "Bias-Reduced Log-Periodogram and Whittle Estimation of the Long-Memory Parameter without Variance Inflation." *Econometric Theory*, vol 22 (2006), pp. 863–912

Carson, Richard and **Sun, Yixiao**. "The Tobit Model with a Non-zero Threshold," *The Econometrics Journal*, (2007), 10, pp. 488–502.

Sun, Yixiao, Phillips, Peter C.B. and Jin, Sainan. "Optimal Bandwidth Selection in Heteroscedasicity-Autocorrlation Robust Testing," *Econometrica*, Vol. 76(1), (2008), pp. 175–194.

Sun, Yixiao, Phillips, Peter C.B. and Jin. "Sainan Power Maximization and Size Control in Heteroscedasticity and Autocorrelation Robust Tests with Exponentiated Kernels, *Econometric Theory*, forthcoming

Kim, Min Seong and **Sun, Yixiao**. "Spatial heteroskedasticity and autocorrelation consistent estimation of covariance matrix.'' *Journal of Econometrics*, Vol. 160(2), 2011, pp. 349-371

Cao, Bolong and **Sun, Yixiao**. "Asymptotic Distributions of Impulse Response Functions in Short Panel Vector Autoregressions." *Journal of Econometrics.* Vol. 163(2), August 2011, pp. 127-143

Sun, Yixiao. "Robust Trend Inference with Series Variance Estimator and Testing-optimal Smoothing Parameter," *Journal of Econometrics*, Vol. 164(2)2, October 2011, pp. 345-366

Sun, Yixiao and Kim, Min Seong: "Simple and Powerful GMM Over-identification Tests with Accurate Size." *Journal of Econometrics*, forthcoming

WORKING PAPERS:

Sun, Yixiao. "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in Heteroscedasticity and Autocorrelation Robust Inference." 2010. 'revise and resubmit' for *Econometrica.*

Sun, Yixiao. "Autocorrelation Robust Inference Using Nonparametric Series Methods and Testing-optimal Smoothing Parameter," 2010. 'revise and resubmit' for *Econometric Theory*

Sun, Yixiao and Kaplan, David: "A New Asymptotic Theory for Vector Autoregressive Long-run Variance Estimation and Autocorrelation Robust Testing" 2010

Sun, Yixiao, and Benjamin Fissel. "Threshold Selection in the Estimation of Realized Volatility for Jump Diffusion Processes," 2009

Xun Lu and **Sun, Yixiao** "Optimal Bandwidth Selection for Kernel Matching Estimators by Resampling Cross-Validation," 2009

Kim, Min Seong and **Sun, Yixiao**. "k-step Bootstrap Bias Correction for Nonlinear Panel Models with Fixed-effects," 2009. 'revise and resubmit' for *Econometric Theory*

Sun, Yixiao and Phillips, Peter C.B. "Optimal Bandwidth Choice for Interval Estimation in GMM Regression," 2008, 'revise and resubmit' for *Econometrica.*

Sun, Yixiao. "Best Quadratic Unbiased Estimation of Realized Volatility in the Presence of Market Micro-structure Noises," 2006, 'revise and resubmit' for *Journal of Econometrics*

Sun, Yixiao. "Estimation and Inference in Panel Structural Models," 2005

Sun, Yixiao. "Adaptive Estimation of the Regression Discontinuity Model," 2005

CONFERENCE PRESENTATIONS:

Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in Heteroscedasticity and Autocorrelation Robust Inference. Presented at the World Congress of the Econometric Society, Shanghai, China, August 17-21, 2010.

"Spatial Heteroskedasticity and Autocorrelation Consistent Estimation of Covariance Matrix," Invited speaker, May 21-22, 2009, University of Montreal.

"Spatial Heteroskedasticity and Autocorrelation Consistent Estimation of Covariance Matrix." Invited speaker, June 21-22, 2009, Yale University.

"Optimal Bandwidth Choice for Interval Estimation in GMM regression." Invited Speaker, Cowles foundation conference: Looking into the future: A new generation of econometricians, June 11-12, 2007, Yale University.

"Best Quadratic Unbiased Estimators of Realized Volatility." Invited Speaker, Conference on Volatility and High Frequency Data, April 21-22, 2007, University of Chicago.

"Best Quadratic Unbiased Estimators of Realized Volatility." Presented at the Far Eastern Econometric Society Meeting, Beijing, 2006

"Asymptotic Distributions of Impulse Response Functions in Short Panel Vector Autoregressions." Presented at the Far Eastern Econometric Society Meeting, Beijing, 2006

"A Theory of Optimal Heteroscedasicity-Autocorrlation Robust Inference." Presented at Econometric Society World Congress, London, UK, August 18-24, 2005.

"Consistent HAC Estimation and Robust Regression Testing Using Sharp Origin Kernels with No Truncation." Presented at Econometric Society Winter Meeting, San Diego, CA, January 3-5, 2004.

Discussant, Econometric Society Winter Meeting, San Diego, CA, January 3-5, 2004.

"Adaptive Local Polynomial Whittle Estimation of Long-range Dependence." Presented at Econometric Society Summer Meeting, Evanston, IL, June 24-29, 2003. Session Chair.

"Local Polynomial Whittle Estimation of Long-range Dependence." Presented at the Econometric Society Summer Meeting, College Park, Maryland, June 21-24, 2001.

Invited junior scholar at the National Science Foundation Symposium on Identification and Inference for Econometric Models, U.C. Berkeley, August 2-7, 2001.

TEACHING INTERESTS:

- Econometrics (all levels)
- Probability and Statistics (all levels)
- Financial Economics (all levels)
- Cross Sectional and Panel Data Econometrics (Graduate)
- Time Series Econometrics (Graduate)
- Computation (Graduate)

TEACHING EXPERIENCES:

Econ 220C:	Panel Data Econometrics and Microeconometrics (Graduate, UCSD);
Econ 221:	Nonparametric and Semiparametric Econometrics (Graduate, UCSD);
Econ 280:	Computation (Graduate, UCSD).
Econ 227:	Nonparametric and Semiparametric Econometrics (Graduate, UCSD);

Econ 120C:	Econometrics (Undergraduate, UCSD);
AIP 197:	Academic Internship Program (Undergraduate, UCSD);
Econ 199:	Independent Study (Undergraduate, UCSD);
Econ 162:	Introduction to Probability and Statistics (Undergraduate, Yale).

TEACHING AWARDS:

- Distinguished Teaching Award for Econ 221 (Advanced Field Course in Econometrics), Department of Economics, UCSD, 2007
- 98% approval rating for Econ120C (Undergraduate Econometrics), congratulatory letter from the Senior Vice Chancellor, UCSD, 2007
- Distinguished Teaching Award in a Graduate Filed Course. Department of Economics, UCSD, 2011

GRADUATE STUDENT SUPERVISION:

- David Kaplan, Graduate Student in Economics, in progress
- Dalia Ghanem, Graduate Student in Economics, in progress

- Tatsuyoshi Okimoto, Thesis Committee Member, Ph.D. (2005).
- Bolong Cao, Thesis Committee Member, Ph.D. (2006).
- Cory Koedel, Thesis Committee Member, Ph.D. (2007).
- Grayson Calhoun, Thesis Committee Member, Ph.D. (2009)
- Meng Huang, Thesis Committee Member, Ph.D. (2009).
- Kristin Jehring, Thesis Committee Member, Ph.D. (2009)
- Xun Lu, Thesis Committee Member, Ph.D. (2010).
- Suyong Song, Thesis Committee Member, Ph.D. (2010).
- Benjamin Fissel, Thesis Committee Member, Ph.D. (2011).
- Minseong Kim, Thesis Committee Chair, Ph.D. (2011)

SEMINAR PRESENTATIONS:

Boston University (multiple times),
Brown University (multiple times),
Cornell University,
Harvard/MIT (multiple times),
Hong Kong University of Science and Technology,
Iowa State University,
Michigan State University,
New York University,
Ohio State University (multiple times),
Princeton University,
Rice University,
SUNY Albany,
Syracuse University,
Texas A&M University,
UC Berkeley,
UC Riverside (multiple times),
UC Davis (multiple times),

UC Los Angeles,
UC San Diego (Economics & Mathematics),
University of Chicago (Economics & Graduate School of Business),
University of Iowa,
University of Kansas,
University of Maryland,
University of Michigan,
University of Montreal,
University of Pennsylvania,
University of Rochester,
University of Texas at Austin,
University of Toronto (multiple times),
University of Southern California (Multiple times) ,
Yale University (multiple times).

PROFESSIONAL AFFILIATIONS: The Econometric Society, American Statistics Association, Institute of Mathematical Statistics.

REFEREE FOR STATISTICAL JOURNALS:

Annals of Statistics,
Bernoulli,
Computational Statistics
Computational Statistics and Data Analysis
Finance and Stochastics,
Journal of Applied Statistics,
Journal of Multivariate Analysis,
Journal of the Japan Statistical Society,
Journal of Time Series Analysis,
Journal of Statistical Planning and Inference,
Metrika.

REFEREE FOR ECONOMICS JOURNALS:

Econometrica,
Economics Bulletin,
Econometric Journal,
Econometric Reviews,
Econometric Theory,
Finance and Stochastics,
Journal of Applied Econometrics,
Journal of Business and Economic Statistics,
Journal of Econometrics,
Journal of Economic Survey,

Journal of Financial Econometrics,
Journal of Time Series Econometrics,
Oxford Bulletin of Economics and Statistics,
Quantitative Economics,
Quantitative Finance,
Macroeconomic Dynamics,
Review of Economics and Statistics,
Studies in Nonlinear Dynamics and Econometrics.

REVIEWERS FOR

National Science Foundation, USA;
National Research Council, Canada;
Risk Management Institute: National University of Singapore.

DEPARTMENT SERVICES

Department computing Liaison
Member, Department graduate admissions committee (2009-2010)
Chair, Department graduate admissions committee (2010-2011, 2011-2012)