# Fei Jin

## Contact Information

Address: School of Economics, Fudan University, No. 600, Guoquan Road, Shanghai 200433, China
Email Addresses: jin.fei@live.com; jinfei@fudan.edu.cn
Personal Website: https://feijin.weebly.com

## Education

2013, Ph.D., The Ohio State University
2008, M.A., The Ohio State University
2007, B.A., Huazhong University of Science and Technology

## Academic Appointment

November 2018–present, Associate Professor, School of Economics, Fudan University.
July 2015–November 2018, Associate Professor, School of Economics, Shanghai University of Finance and Economics.
July 2013–June 2015, Assistant Professor, School of Economics, Shanghai University of Finance and Economics.

## Visiting Positions

July 10-23, 2019, Visiting Professor, School of Economics, Singapore Management University.
July 3-15, 2016, Visiting Professor, LEO (Department of Economics of Orléans - UMR CNRS 7322), France.

## Editorship

Associate editor, Journal of Spatial Econometrics, 2020–present

## Research Interests

Spatial Econometrics, Econometric Theory, Applied Econometrics

## Publications

1. Jin, Fei and Yuqin Wang (2021). GMM estimation of a spatial autoregressive model with autoregressive disturbances and endogenous regressors. Accepted at *Econometric Reviews*.
2. Jin, Fei, Lung-fei Lee and Jihai Yu (2021). Sequential and efficient GMM estimation of dynamic short panel data models. *Econometric Reviews* 40, 1007–1037. Link.
3. Jin, Fei and Lung-fei Lee (2021). Efficient two-step generalized empirical likelihood estimation and tests with martingale differences. *Econometric Theory* 37, 573–612. Link.
4. Jin, Fei and Lung-fei Lee (2020). Asymptotic properties of a spatial autoregressive stochastic frontier model. *Journal of Spatial Econometrics* 1, article 2. Link.
5. Jin, Fei and Lung-fei Lee (2020). Asymptotically efficient root estimators for spatial autoregressive models with spatial autoregressive disturbances. *Economics Letters* 194, 109397. Link.
6. Jin, Fei, Lung-fei Lee and Jihai Yu (2020). First difference estimation of spatial dynamic panel data models with fixed effects. *Economics Letters* 189, 109010. Link.
7. Jin, Fei and Lung-fei Lee (2019). GEL estimation and tests of spatial autoregressive models. *Journal of Econometrics* 208(2), 585–612. Link.

8. Zhang, Yuanqing, Shuhui Feng, and Fei Jin (2019). QML estimation of the matrix exponential spatial specification panel data model with fixed effects and heteroskedasticity. *Economics Letters* 180, 1–5. Link.
9. Jin, Fei and Lung-fei Lee (2018). Irregular N2SLS and LASSO estimation of the matrix exponential spatial specification model. *Journal of Econometrics* 206(2), 336–358. Link.
10. Jin, Fei and Lung-fei Lee (2018). Lasso maximum likelihood estimation of parametric models with singular information matrices. *Econometrics* 6(1). 8. Link.
11. Jin, Fei and Lung-fei Lee (2018). Outer-product-of-gradients tests for spatial autoregressive models. *Regional Science and Urban Economics* 72, 35–57. Link.
12. Debarsy, Nicolas, Fei Jin, and Lung-fei Lee (2015). Large sample properties of the matrix exponential spatial specification with an application to FDI. *Journal of Econometrics* 188, 1–21. Link.
13. Jin, Fei and Lung-fei Lee (2015). On the bootstrap for Moran's $I$ test for spatial dependence. *Journal of Econometrics* 184, 295–314. Link.
14. Jin, Fei and Lung-fei Lee (2013). Cox-type tests for competing spatial autoregressive models with spatial autoregressive disturbances. *Regional Science and Urban Economic*s 43, 590–616. Link.
15. Jin, Fei and Lung-fei Lee (2013). Generalized spatial two stage least squares estimation of spatial autoregressive models with autoregressive disturbances in the presence of endogenous regressors and many instruments. *Econometrics* 1, 71–114. Link.
16. Jin, Fei and Lung-fei Lee (2012). Approximated likelihood and root estimators for spatial interaction in spatial autoregressive models. *Regional Science and Urban Economics* 42, 446–458. Link.
17. Ouyang, Hongbing and Fei Jin (2009). Stock price clustering and the cross-sectional determinants — Empirical evidence from Shanghai Stock Exchange 180 Index components. *Chinese Journal of Management* 6(6). (in Chinese), 823–827.

## Research Grants

- National Natural Science Foundation of China (general program), 2019.
- National Natural Science Foundation of China (young scholars), 2015.
- Shanghai Pujiang Talent Program, 2015.
- Shanghai Chen'guang Program, 2015.

## Fellowships, Awards and Honors

- Young Researcher Academic Award, Shanghai University of Finance and Economics, December 2015.
- Dice Research Award, Department of Economics, The Ohio State University, Summer 2012.
- GS Maddala Prize in Econometrics, Department of Economics, The Ohio State University, September 2010.
- University Fellowship, Graduate School, The Ohio State University, Autumn 2007–Summer 2008.

## Refereeing Activities

*Advances in Econometrics, Applied Mathematics, British Journal of Economics, Management & Trade, Computational Statistics and Data Analysis, Econometrics, Econometric Theory, Economic Modelling, Economic Systems, Energy Economics, Japanese Journal of Statistics and Data Science, Journal of the American Statistical Association, Journal of Econometrics, Journal of Economics and International Fi-*

*nance, Journal of Geographical Systems, Journal of Spatial Econometrics, Mathematical Problems in Engineering, Networks and Spatial Economics, Quantitative Finance and Economics, Regional Science and Urban Economics, Singapore Economic Review, Spatial Economic Analysis, Test, Theoretical Economics Letters.*

## Conferences

- The 2021 Symposium on Econometrics and Big Data at Xiamen University, July 10–11, Xiamen, China.
- Fourth Forum of Chinese Econometricians, Shanghai Academy of Social Sciences, December 19, 2020, Shanghai.
- 2020 Econometric Society World Congress, August 17–21, Bocconi University, Italy.
- Seventh Shanghai Meeting of Theoretical and Applied Econometrics, December 1, 2019, Shanghai.
- 2019 North American Summer Meeting of the Econometric Society, June 27–30, University of Washington.
- 2019 Frontier Forum of Theoretical and Applied Econometrics, May 26, 2019, School of Economics, Huazhong University of Science and Technology.
- Fourth Meeting of Young Econometricians in Asian-Pacific (YEAP) Region, January 13–14, 2018, School of Economics, Shanghai University of Finance and Economics.
- The 3rd Guangzhou Econometrics Workshop, Sun Yat-Sen University, November 11–12, 2017.
- XIth World Conference of the Spatial Econometrics Association (SEA 2017), Singapore Management University, June 13–15, 2017.
- 2017 Asian Meeting of the Econometric Society, The Chinese University of Hong Kong, Hong Kong, June 3–5, 2017.
- 6th Shanghai Econometric Workshop at the Shanghai University of Finance and Economics, June 22–23, 2016.
- The 15th International Workshop in Spatial Econometrics and statistics, University of Orleans, France, May 26–27, 2016.
- Inaugural Meeting of Young Econometricians in Asian-Pacific (YEAP) Region, January 15–16, 2015, Guanghua School of Management, Peking University.
- 4th Shanghai Econometric Workshop at the Shanghai University of Finance and Economics, June 29–30, 2014.
- 2014 China Meeting of Econometric Society at the Xiamen University in China, June 25–27, 2014.
- 22nd Annual Meetings of the Midwest Econometrics Group, University of Kentucky, Lexington, Kentucky, September 2012.
- 20th Annual Meetings of the Midwest Econometrics Group, Washington University in St. Louis, St. Louis, Missouri, October 2010.

## Conference Organizing

- 5th Shanghai Econometric Workshop at the Shanghai University of Finance and Economics, June 24–25, 2015.

## Courses Taught

- Undergraduate: Applied Econometrics, Econometrics, Principles of Microeconomics, Macroeconomics, Statistics.
- Graduate: Mathematical Economics, Advanced Econometrics, Advanced Econometrics I, Microeconometrics II.