Fei Jin

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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.

Education

2013, Ph.D., The Ohio State University

2008, M.A., The Ohio State University

2007, B.A., Huazhong University of Science and Technology

Research Fields

Spatial Econometrics, Econometric Theory, Applied Econometrics

Publications

- 1. Jin, F. and L.-F. Lee (2019). GEL estimation and tests of spatial autoregressive models. *Journal of Econometrics* **208**(2), 585–612.
- 2. Zhang, Y., S. Feng, and F. Jin (2019). QML estimation of the matrix exponential spatial specification panel data model with fixed effects and heteroskedasticity. *Economics Letters* **180**, 1–5.
- 3. Jin, F. and L.-F. Lee (2018a). Irregular N2SLS and LASSO estimation of the matrix exponential spatial specification model. *Journal of Econometrics* **206**(2), 336–358.
- 4. Jin, F. and L.-F. Lee (2018b). Lasso maximum likelihood estimation of parametric models with singular information matrices. *Econometrics* **6**(1). 8.
- 5. Jin, F. and L.-F. Lee (2018c). Outer-product-of-gradients tests for spatial autoregressive models. *Regional Science and Urban Economics* **72**, 35–57.
- 6. Debarsy, N., F. Jin, and L.-F. Lee (2015). Large sample properties of the matrix exponential spatial specification with an application to FDI. *Journal of Econometrics* **188**, 1–21.
- 7. Jin, F. and L.-F. Lee (2015). On the bootstrap for Moran's *I* test for spatial dependence. *Journal of Econometrics* **184**, 295–314.
- 8. Jin, F. and L.-F. Lee (2013a). Cox-type tests for competing spatial autoregressive models with spatial autoregressive disturbances. *Regional Science and Urban Economics* **43**, 590–616.
- 9. Jin, F. and L.-F. Lee (2013b). 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.

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10. Jin, F. and L.-F. Lee (2012). Approximated likelihood and root estimators for spatial interaction in spatial autoregressive models. *Regional Science and Urban Economics* **42**, 446–458.

11. 欧阳红兵和金飞 (2009). 股票价格聚集现象及其横截面决定因素研究——基于上证180指数成分股的 经验分析. 管理学报 **6**(6). (in Chinese), 823-827.

Research Grants

- Subproject of a key project of the National Natural Science Foundation of China, 2018.
- Shanghai Chenguang Program, 2016.
- National Natural Science Foundation of China, 2015.
- Shanghai Pujiang Talent 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, British Journal of Economics, Management & Trade, Econometrics, Economic Systems, Energy Economics, Journal of Econometrics, Journal of Economics and International Finance, Networks and Spatial Economics, Quantitative Finance and Economics, Regional Science and Urban Economics, Singapore Economic Review, Spatial Economic Analysis, Test, Theoretical Economics Letters

Conferences, Presentations, and other Academic Activities

- 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.
- *XI*th 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.
- Invited researcher to the LEO (Department of Economics of Orléans UMR CNRS 7322), France, July 3–15, 2016.
- 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.
- School of Economics, Huazhong University of Science and Technology, June 19, 2015.
- Inaugural Meeting of Young Econometricians in Asian-Pacific (YEAP) Region, January 15–16, 2015, Guanghua School of Management, Peking University.
- Chinese Academy of Finance and Development at the Central University of Finance and Economics, March 27, 2014.
- 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, Principles of Microeconomics, Macroeconomics, Spatial Econometrics.
- Graduate: Mathematical Economics, Advanced Econometrics, Advanced Econometrics I, Microeconometrics II.