JIANG Bibo

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Education:

May 2008 Ph.D. in Economics, Rice University, USA

Committee: Yoosoon Chang & Joon Y. Park (Advisors), Robin Sickles

Mahmoud A. El-Gamal, Bradley Paye

May 2006 M.A. in Economics, Rice University, USA

2000 – 2002 Services Marketing, School of Management, Sun Yat-Sen University

June 2000 B.A. in Economics, Peking University, China

Research Interests:

Time Series Econometrics, Financial Econometrics, Applied Econometrics

Working Papers:

● "Using Kalman Filter to Extract and Test for Common Stochastic Trends", with J.Y. Park & Y. Chang,

(Job Market Paper)

● "Nonstationary Logistic Regression", with Y. Chang & J.Y. Park

(Under revision for Econometrics Journal)

● "Estimating Consumer Surplus in eBay Computer Monitor Auctions", with R. Sickles, T. Giray, K. Hasker

(Under revision for Journal of Econometrics)

Teaching Experiences:

Instructor, Rice University

Spring 2008 Principles of Economics

Spring 2007 Applied Econometrics Lab

Teaching Assistant, Rice University

Spring 2006 Financial Engineering

Fall 2005 Advanced Topics in Time Series (Graduate level)

Spring 2005 Econometrics

Fall 2004 Advanced Probability and Statistics (Graduate level)

2002 – 2004 Principles of Economics

Conference Presentations:

Oct. 2007 **Midwest Econometrics Group Meeting**

"Using Kalman Filter to Extract and Test for Common Stochastic Trends"

Feb. 2006 **Texas Econometrics Camp**, "Nonstationary Logistic Regression"

Curriculum Vitae Dec. 10, 2009

Work Experiences:

June 2008 **–** Present **Senior Economist**, Bates White LLC, San Diego, California

• Provided consultation service in chemical, pharmaceutical, energy, auto glass, display and computer memory industries; conducted competition analysis and market share analysis;implemented and presented complex data models to address various problems; helped clients successfully achieve goals by providing sophisticated and detailed analytical support;

• Conducted analysis on natural gas future prices and swap prices, provided analytical support for Federal Energy Regulatory Commission.

• Improved a stock price prediction model for an investment company; satisfied the client with outstanding performance of the prediction model during the economic downturn;

• Predicted a variety of Federal daily payments by using advanced modeling techniques; provided support to Federal Reserve in determining their daily cash reserve;

• Developed and refined the firm's internal forecast modeling tools written in Matlab by adding multiple advanced functions and features; enhanced modeling flexibility and efficiency;

• Provided modeling training to new employees and junior consultants; successfully presented sophisticated analytical tools and modeling strategies to people without a background in econometrics.

2007 – 2008 **Research Assistant in Finance**, Jones Graduate School of Management, Rice University

• Assisted Jones Business School professors and MBA students in preliminary industrial and business research; helped collect financial data through a variety of electronic data bases, including Datastream, Bloomberg and Thomson, etc.

Academic Honors:

2006 – 2008 Teaching fellowship, Rice University

2002 – 2005 Graduate Fellowship, Rice University

Computer Skills:

Matlab, Gauss, Stata, LaTeX/Scientific Workplace, SAS.