

## Xiaoxia Shi

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### Education:

Ph.D.,	Economics,	Yale University	May 2011
M.A.,	Economics,	Beijing University	July 2005
B.A.,	Economics,	China Youth College for Political Sciences	July 2002

### Academic Positions:

2022 – present Lowell and Leila Robinson Chair Professor, Department of Economics, University of Wisconsin Madison  
2020 – 2022 Lowell and Leila Robinson Professor, Department of Economics, University of Wisconsin Madison  
2019 – 2020 Professor, Department of Economics, University of Wisconsin Madison  
2017 – 2019 Associate Professor, Department of Economics, University of Wisconsin-Madison  
2018 Spring Visiting Associate Professor, Department of Economics, Massachusetts Institute of Technology  
2017 Fall Visiting Associate Professor, Cowles Foundation and Department of Economics, Yale University  
2011 – 2017 Assistant Professor, Department of Economics, University of Wisconsin-Madison  
2010 – 2011 Tenure Track Lecturer, Department of Economics, University of Wisconsin-Madison

### Teaching:

Teaching at UW-Madison:

Econ 715	(Econometrics Methods, 2 <sup>nd</sup> year PhD)
Econ 704	(Econometrics I, 1 <sup>st</sup> year MS)
Econ 709	(Mathematical Statistics and Econometrics, 1 <sup>st</sup> year PhD)
Econ 410	(Introductory Econometrics, undergrad honor)

### Professional Service:

#### Current:

Coeditor: *Econometric Theory* (2023-)  
Associate Editor: *Quantitative Economics* (2019-2025).

#### Past:

Editor: *Review of Economics and Statistics* (2020 - 2022)

Reviewer for IAAE (2016, 2017, 2018), for ES-NAWM (2018)

Local co-organizer of Midwest Econometrics Group Meeting 2018.

Referee for *Econometrica*, *RESTUD*, *RESTAT*, *Econometric Theory*, *Journal of Econometrics*, *Journal of Applied Econometrics*, *Quantitative Economics*, *JBES*, *Econometrics Journal*, *Journal of Development Economics*, *Econometrics Reviews*.

Ad-hoc Reviewer for NSF.

### **PhD Advising (as chair or co-chair):**

Wooyoung Kim (2019, Amazon)

Wei Song (2017, Initial Placement: Xiamen University; Current: Microsoft)

Zhentong Lu (2015, Initial Placement: SHUFE; Current: Bank of Canada)

### **MA Advising (incomplete list)**

Haigang Liu (2023, PhD placement: UW Madison Business School)

Shuyang Deng (2022, PhD placement: UW Madison)

Kai Gu (2019, PhD placement: UW Madison)

Xiaohan Zhang (2019, PhD placement: CUHK)

Jialue Cao (2018, PhD placement: UT Austin)

Zhonglin Li (2016, PhD placement: Chicago Booth, first job: NUS)

Jianfei Cao (2015, PhD placement: Chicago Booth, first job: Northeastern University)

### **Publications and Forthcomings:**

- 2023 "Semi-Nonparametric Estimation of Random Coefficient Logit Model for Aggregate Demand," (with Zhentong Lu and Jing Tao) *Journal of Econometrics*, 2: 2245-2265
- 2023 "Estimating Demand for Differentiated Products with Zeroes in Market Share Data," (with Amit Gandhi and Zhentong Lu) *Quantitative Economics*, 14(2): 381-418
- 2023 "Simple Adaptive Size-Exact Testing for Full-Vector and Subvector Inference in Moment Inequality Models," (with Gregory Cox) *Review of Economic Studies*, 90(1): 201-228
- 2022 "Inference on Estimators Defined by Mathematical Programming," (with Yu-Wei Hsieh and Matthew Shum), *Journal of Econometrics*, 226 (2): 248-268
- 2020 "A Uniform Vuong Test for Semi/Non-parametric Models," (with Zhipeng Liao), *Quantitative Economics*, 11(2020):983-1017
- 2019 "Testing Generalized Regression Monotonicity," (with Yu-Chin Hsu and Chu-An Liu) *Econometric Theory*, 35(6):1146-1200
- 2019 "[An Improved Bootstrap Test of Density Ratio Ordering](#)," (with Brendan K. Beare) *Econometrics and Statistics*, 10(2019):9-26
- 2019 "On Identification in A Beckerian Marriage Matching Model," (with Matthew Shum and Jianfei Cao) *Economic Theory*, 67(2):349-362
- 2018 "Estimating Semi-parametric Panel Multinomial Choice Models using Cyclic Monotonicity," (with Matthew Shum and Wei Song) *Econometrica*, 86(2):737-761

- 2018 “Can Words Get in the Way? The Effect of Deliberation in Collective Decision-Making,” (with Matias Iaryczower and Matthew Shum) *Journal of Political Economy*, 126(2):688-734
- 2017 “Model Selection Test for Conditional Moment Inequality Models,” (with Yu-Chin Hsu) *Econometrics Journal*, 20(1):52-85
- 2017 “[Inference Based on Many Conditional Moment Inequalities](#),” (with Donald W. K. Andrews) *Journal of Econometrics*, 196(2):275-287
- 2017 “[Stata commands for Testing Conditional Moment Inequalities/Equalities](#),” (with Donald W. K. Andrews and Wooyoung Kim) *Stata Journal*, 17(1):56-72
- 2017 “Inference for Functions of Partially Identified Parameters in Moment Inequality Models,” (with Federico A. Bugni and Ivan A. Canay), *Quantitative Economics*, 8(1):1-38
- 2015 “Simple Two-Stage Inference for a Class of Partially Identified Models,” (with Matthew Shum), *Econometric Theory*, 31(3), 493-520
- 2015 “Nonnested Model Selection Test for Moment Inequality Models,” *Journal of Econometrics*, 187(1), 1-17
- 2015 “A Non-Degenerate Vuong Test,” *Quantitative Economics*, 6(1), 85-121
- 2015 “Specification Test for Moment Inequality Models,” (with Federico A. Bugni and Ivan A. Canay), *Journal of Econometrics*, 185(1), 259-282
- 2014 “Nonparametric Inference Based on Conditional Moment Inequality Models,” (with D. W. K. Andrews), *Journal of Econometrics*, 179(1), 31-45
- 2013 “Inference Based on Conditional Moment Inequality Models,” (with D. W. K. Andrews), *Econometrica*, 81(2), 609-666
- 2012 “Nonlinear Cointegrating Regression under Weak Identification,” (with Peter C. B. Phillips), *Econometric Theory*, 28(3), 509-547

### Honors and Awards:

Vilas Associate Award, UW-Madison, 2023

Graduate School Fall Competition Grant, UW-Madison, 2011, 2012, 2013, 2014, 2015:

2015: “New Identification Strategies for Multinomial Choice Models”

2014: “Simple and Robust Forecasting Model Evaluation”

2013: “A New Nonparametric Test of Likelihood Ratio Ordering”

2012: “Testing Inequality Hypotheses”

2011: “Hypothesis Test in Partially Identified Models”

Other honors and awards:

Econometrics – Young Researcher Award, 2017.

McKenzie Prize for Excellence in Research for Junior Faculty, UW-Madison, 2013.

Carl Arvid Anderson Fellowship, Yale University, 2009.

**Seminar & Conference Presentations:**

- 2024 Oxford, UCL, LSE, Warwick (June 3-7<sup>th</sup>), U of Colorado Boulder (April 19<sup>th</sup>), U of Notre Dame (May 3<sup>rd</sup>).
- 2023 Cornell U, Duke U, UC Berkeley, Texas A&M, John Hopkins, Chamberlain Seminar, International Seminar on Selective Inference, AMES in China (Tsinghua U), Symposium for High Dimensional Econometrics and Machine Learning (Tsinghua U), Renmin U.
- 2022 U of Chicago, UIUC, U of Toronto, U of Western Ontario, DUFE, NSD at Peking University, U of Bonn, Queen Mary University of London, Ohio State University, Stata Symposium, Women in Econometrics Conference (invited).
- 2021 Columbia U, UC Riverside, Northwestern U, Georgetown U, Toulouse School of economics, U of Alabama, UCSD, Syracuse, North American Winter Meeting 2021, North American Summer Meeting 2021 (plenary), IAAE Annual Meeting
- 2020 Harvard, SMU & NUS (Singapore), USC, SFU (Vancouver)
- 2019 NSD (CCER) at Peking University; ES China Meeting; Econometrics Workshop at SHUFE
- 2018 Texas A&M U; Emory; Tilburg; Erasmus; Berkeley-Stanford Econometrics Jamboree
- 2017 CUHK; HKUST; Brown; MSU; Cornell; U Penn; Cornell-Penn State IO and Econometrics Conference
- 2016 SHUFE; Pittsburgh; UCLA; Cowles Structural Micro Conference; ES NASM; Cornell; CEME Conference on Nonstandard Problems, Duke; CEME Interaction Conference, Northwestern; Princeton.
- 2015 UW-Madison; Penn State U.; Duke U.; Rice U.
- 2014 ES NAWM; Toulouse School of Economics; U. of College London; U of Washington; Seoul National U.; Shandong U.; Oxford U.; U of Chicago (econ); U of Maryland; CEME Conference on Nonstandard Problems, Princeton.
- 2013 UVA; UC-Berkeley; U of Rochester; Academia Sinica; Xiamen University; CEME conference on Nonstandard Problems, Ithaca; Cowles Conference, New Haven; UCLA mini conference, Los Angeles; Stanford Micro Econometrics Conference; Texas A&M U.
- 2012 UW-Milwaukee; Cornell; Indiana U; Princeton; NYU; Northwestern Young Econometrician Gathering, Evanston.
- 2011 IUPUI; University of Texas at Austin; Penn State; UBC; U of Toronto; U of Montreal; Vanderbilt; AMES 2011 (Seoul).
- 2010 EC2 annual conference, Toulouse; Econometrics Society Winter Meeting, Denver; MEG annual conference, (St. Louis); Info Metric Conference, American University; Econometrics Society World Congress 2010, Shanghai; Ohio State University; CCER at Beijing University; HKUST; Columbia University; University of Michigan; Brown University; Cornell University; Duke University; University of Arizona; UCSD; UCLA; University of Chicago-Booth; Northwestern University; University of Wisconsin-Madison; Boston University; Penn State University.
- 2009 Greater NY Econometrics Colloquium, Providence.
- 2008 CIREQ Conference on Inference with Incomplete Models, Montreal.