MING LI

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ACADEMIC POSITIONS

National University of Singapore

Assistant Professor, Department of Economics, June 2021–present.

Research Fellow (joint appointment), Risk Management Institute, July 2023–present.

EDUCATION

Ph.D. Economics, Yale University, 2021.

Dissertation Title: "Essays on Panel and Network Modeling."

Committee: Donald W. K. Andrews (co-chair), Yuichi Kitamura (co-chair), Steven T. Berry.

M.A. Economics, National School of Development, Peking University, 2013.

B.A. Economics & B.S. Statistics (dual degree), Yuanpei College, Peking University, 2010.

RESEARCH INTERESTS

Econometric Theory, Applied Econometrics, Econometrics of Artificial Intelligence.

PUBLISHED PAPERS

1. "Identification of Semiparametric Panel Multinomial Choice Models with Infinite-Dimensional Fixed Effects," with Wayne Gao, *Review of Economics and Statistics*, Accepted.
2. "Inference in a Stationary/Nonstationary Autoregressive Time-Varying-Parameter Model," with Donald W. K. Andrews. *Quantitative Economics*, 2025, 16(3), 823–858.
3. "Logical Differencing in Dyadic Network Formation Models with Nontransferable Utilities," with Wayne Gao and Sheng Xu, *Journal of Econometrics*, 2023, 235, 302–324.
   → **Award:** Arnold Zellner Award, *Journal of Econometrics*, 2025.

WORKING PAPERS

4. "Identification and Estimation in a Time-Varying Endogenous Random Coefficient Model," Revise and Resubmit, *Journal of Econometrics*.
5. "Bagging the Network," with Zhentao Shi and Yapeng Zheng.
6. "Estimating Macroeconomic Equations Using Survey Data," with Zhuowen Shen and Donghai Zhang.
7. "Initial-Condition-Robust Inference in Autoregressive Models," with Donald W. K. Andrews and Yapeng Zheng.

GRANTS

Tier 1 Grant, Singapore Ministry of Education, 2026–2029, S$104,690.

RMI Research Grant, NUS RMI, 2023–2025, S$10,000 per annum.

Untied Grant, NUS Economics, 2021–present, S$10,000 per annum.

Start-up Grant, NUS, 2021–2025, S$60,000.

FELLOWSHIPS, HONORS, AND AWARDS

Arnold Zellner Award (Best Theory Paper 2023–2024), *Journal of Econometrics*, 2025.

Department Teaching Excellence Award, NUS, 2025.

FASS Writing Fellowship, NUS, 2025–2026.

RMI Fellowship, NUS, 2023–2025.

M. Kemal Ciliz Scholarship, Yale University, 2021.

Charles V. Hickox Fellowship, Yale University, 2020.

Frazier Jelke Fellowship, Yale University, 2018, 2019.

Falk Fellowship, Yale University, 2017.

Kwok Fellowship, Yale University, 2016.

Cao Fengqi Scholarship, Peking University, 2012.

Outstanding Graduate of Peking University, 2010.

Mingde Scholarship, Peking University, 2006–2010.

No. 1, National College Entrance Exam (Science), Shandong Province, 2006.

REFEREE SERVICES

American Economic Review, Econometric Reviews, Econometric Theory, Economics Letters, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, The Econometrics Journal.

SEMINAR AND CONFERENCE PRESENTATIONS

2026 National Taiwan University, Asia Meeting of the Econometric Society.

2025 SMU, Econometric Society World Congress, Singapore Workshop on Econometrics and Data Sciences.

2024 CUHK Workshop on Econometrics, University of Sydney, UM Global Academic Symposium.

2023 Duke Microeconometrics Class of 2020 and 2021 Conference, International Symposium on Econometric Theory and Applications, NTU TEDS, SMU, University of Queensland.

2021 Econometric Society Summer Meetings (Asia, Australia, China, Europe, North America), Georgetown, UGeorgia, Harvard and MIT joint seminar, ITAM, NUS, Penn State, PKU PHBS, THU, UCL, Yale.

2019 Columbia (YES), Latin American Meeting of the Econometric Society, Stony Brook (network theory), Yale.

OTHER ACADEMIC SERVICES

Committee Member for the NUS FASS and FoS Research Networking Event, 2025.

Econometrics Seminar Coordinator, NUS Economics, 2024–present.

Program Committee Member for the European Meeting of the Econometric Society, 2022.

Graduate Program Committee Member, NUS Economics, 2021–present.

TEACHING

National University of Singapore

EC 5103 Econometric Modelling and Applications I (Ph.D.), Fall 2021–2024.

FE 5209 Financial Econometrics (RMI MFE, 3 lectures), Fall 2024.

EC 4303 Econometrics III (undergraduate), Fall 2021–2023, 2025.

WORK EXPERIENCE AND CERTIFICATION

CFA Charterholder, CFA Institute, 2022–present.

AISG and RQA, BlackRock Asset Management, Hong Kong, 2013–2015.