# 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

Econometrics.

## PUBLISHED PAPERS

1. "Identification and Estimation in a Time-Varying Endogenous Random Coefficient Panel Data Model," *Journal of Econometrics*, 2026, 256, 106272.
2. "Identification of Semiparametric Panel Multinomial Choice Models with Infinite-Dimensional Fixed Effects," with Wayne Gao, *Review of Economics and Statistics*, Forthcoming.
3. "Inference in a Stationary/Nonstationary Autoregressive Time-Varying-Parameter Model," with Donald W. K. Andrews. *Quantitative Economics*, 2025, 16(3), 823–858.
4. "Logical Differencing in Dyadic Network Formation Models with Nontransferable Utilities," with Wayne Gao and Sheng Xu, *Journal of Econometrics*, 2023, 235, 302–324.
   → **Award:** Zellner Award (for best theory paper), *Journal of Econometrics*, 2025.

## WORKING PAPERS

5. "Initial-Condition-Robust Inference in Autoregressive Models," with Donald W. K. Andrews and Yapeng Zheng. Revise and Resubmit, *Journal of Business & Economic Statistics*.
6. "Bagging the Network," with Zhentao Shi and Yapeng Zheng.
7. "Single-Network Finite-Sample Inference in Strategic Network Formation Models," with Wayne Gao. Submitted.
8. "Tractable Identification of Strategic Network Formation Models with Unobserved Heterogeneity," with Wayne Gao and Zhengyan Xu.

## GRANTS

FASS Faculty Research Award Grant, NUS, 2026, S$5,000.

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

RMI Research Assistant Support Grant, 2026–2028, S$61,303.

RMI Research Grant, NUS RMI, 2023–present, 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

FASS Faculty Research Award (Promising Researcher), NUS, 2026.
Zellner Award (for best theory paper), *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, Academia Sinica, Asia Meeting of the Econometric Society (×3, NYU Abu Dhabi, HKU Business School, and E/SE Asia), EcoSta 2026, Seoul National University, 2nd Singapore Econometrics Conference, Tsinghua University, CFE-CMStatistics, iCEBDA 2026.

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

2024 Chinese University of Hong Kong Workshop on Econometrics, University of Sydney, University of Macau Global Academic Symposium.

2023 Duke Microeconometrics Class of 2020 and 2021 Conference,
International Symposium on Econometric Theory and Applications,
Nanyang Technological University TEDS, Singapore Management University,
University of Queensland.

2021 Econometric Society Summer Meetings (Asia, Australia, China, Europe, North America),
Georgetown University, University of Georgia, Harvard and MIT joint seminar, ITAM, National University of Singapore, Penn State, Peking University HSBC Business School, Tsinghua University, University College London, 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.