CURRICULUM VITAE
LIXIONG YANG

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EMPLOYMENT

Professor at Economics, School of Management, Lanzhou University, December 2022 – present

Selected as a Cuiying Scholar at Lanzhou University, 2020

Junior professor, School of Management, Lanzhou University, December 2019 – November 2022

Assistant Professor, School of Management, Lanzhou University, April 2014 – November 2019

HONORS & REWARDS

Excellent supervisor of Lanzhou University undergraduate thesis, 2021

Excellent supervisor of "Challenge Cup" business start-up plan competition for university students in Gansu province", 2021

Excellent Doctoral Dissertation of Shaanxi Province, 2017

Excellent Doctoral Dissertation of Xi'an Jiaotong University, 2016

National Scholarship for Doctoral Students, 2013

RESEARCH FIELDS

Econometric theory and its applications, Panel data models, Big data analysis, Machine Learning, Financial econometrics, Financial warning, Capital market

RESEARCH GRANTS

"Time-Varying Threshold Models for High-Dimensional Mixed-Frequency Data: Theory Methods and Applications," NSFC general project 72273059, project leader, 2022

"Time-Varying Threshold Models Based on Fourier Approximation: Estimation, testing and its applications," NSFC projects for young scientists 71803072, project leader, 2018

"Research on the synergistic operation system of multi-energy complementarity and its macro effect," NSFC key project 72034003, sub-project leader, 2020

"Measurement theory, method and Chinese practice of fiscal policy effectiveness improvement in the new era," SSFC major project 22&ZD089, sub-project leader, 2022

EDUCATION

Ph.D., Jinhe Center for Economic Research, Xi'an Jiaotong University, Xi'an, 2014

Dissertation: A Method of Nonstationary Time Series Analysis Based on "the Degree of Cointegration": the Equal Variance Test and its Applications

B.E., Financial Mathematics, Sichuan University, 2009

BOOKS

Econometrics: Application based on Stata, Beijing: Tsinghua University Press, January 2024.

JOURNAL PUBLICATIONS

1. Lixiong Yang, I-Po Chen, Chingnun Lee, Yihang Ye. Panel Threshold Mixed Data Sampling Models With a Covariate-Dependent Threshold. Journal of Time Series Analysis (SSCI, ABS Grade 3), 2025, accepted.
2. Lixiong Yang, I-Po Chen, Chingnun Lee, Mingjian Ren. Panel threshold model with covariate-dependent thresholds and unobserved individual-specific threshold effects. Econometrics Review (SSCI, ABS Grade 3), 2024, accepted.
3. Lixiong Yang, Liangyan Yao, Jianzu Wu. Is there a state-dependent optimal interval for firms' R&D investment? Evidence from China[J]. Applied Economics (SSCI, ABS Grade 2), 2024: 1-15.
4. Lixiong Yang, Liangyan Yao, Yanli Xie. Panel kink threshold model with multiple covariate-dependent thresholds[J]. Applied Economics Letters (SSCI, ABS Grade 1), 2024: 1-4.
5. Lixiong Yang, Hujie Bai, Mingjian Ren. Threshold Quantile Regression Neural Network[J]. Applied Economics Letters (SSCI, ABS Grade 1), 2023: 1-11.
6. Lixiong Yang. Panel threshold model with covariate-dependent thresholds and its application to the cash flow/investment relationship. Studies in Nonlinear Dynamics and Econometrics (SSCI, ABS Grade 2), 2023, accepted.
7. Lixiong Yang. Variable Selection in Threshold Model with A Covariate-Dependent Threshold[J]. Empirical Economics (SSCI, ABS Grade 2), Empirical Economics, 2023, 65(1): 189-202.
8. Lixiong Yang. High-Dimensional Threshold Model with a Time-Varying Threshold Based on Fourier Approximation. Studies in Nonlinear Dynamics and Econometrics (SSCI, ABS Grade 2), 2022, accepted.
9. Lixiong Yang, ChunliZhang. Threshold Mixed Data Sampling Models with a Covariate-Dependent Threshold[J]. Applied Economics Letters (SSCI, ABS Grade 1), 2023, 30(12): 1708-1716.
10. Lixiong Yang. Time-varying threshold cointegration with an application to the Fisher hypothesis[J]. Studies in Nonlinear Dynamics and Econometrics (SSCI, ABS Grade 2), 2021, 26(2): 257-274.
11. Lixiong Yang. Threshold Mixed Data Sampling (TMIDAS) Regression Models with an Application to GDP Forecast Errors[J]. Empirical Economics (SSCI, ABS Grade 2), 2022, 62(2): 533-551.
12. WeiLili, Chunli Zhang, Jen-Je Su, Lixiong Yang. Panel threshold spatial Durbin models with individual fixed effects[J]. Economics Letters, (SSCI, ABS Grade 3), 2021, 201: 109778.
13. Lixiong Yang, Zhang C, Lee C, Chen I-P. Panel kink threshold regression with a covariate-dependent threshold [J]. Econometrics Journal (SSCI, ABS Grade 3), 2021, 24(3): 462-481.
14. Lixiong Yang, Lee C, Chen I-P. Threshold model with a time-varying threshold based on Fourier approximation [J]. Journal of Time Series Analysis, (SSCI/SCI, ABS Grade 3), 2021,

42(4): 406-430.

15. Lixiong Yang. State-dependent biases and the quality of China's preliminary GDP announcements[J]. Empirical Economics (SSCI, ABS Grade 2), 2020, 59: 2663–2687.
16. Lixiong Yang. Regression discontinuity designs with state-dependent unknown discontinuity points: Estimation and testing[J]. Studies in Nonlinear Dynamics and Econometrics (SSCI, ABS Grade 2), 2019, 23(2):1-18.
17. Lixiong Yang, Jen-Je Su. Debt and growth: Is there a constant tipping point? [J]. Journal of International Money and Finance (SSCI, ABS Grade 3), 2018, 87:133-143.
18. Lixiong Yang, Chingnun Lee and Jen-Je Su. Behavior of the Standard Dickey-Fuller Test When There is a Fourier-Form Break Under the Null Hypothesis[J]. Economics Letters (SSCI, ABS Grade 3), 2017, 159: 128-133.
19. Lixiong Yang. An Assessment on the quality of China's Preliminary Data of Quarterly GDP Announcements [J]. Applied Economics (SSCI, ABS Grade 2), 2017, 49:5558-5569.
20. Chingnun Lee, J-L Wu and Lixiong Yang. A Simple Panel Unit-Root Test with Smooth Breaks in the Presence of a Multifactor Error Structure[J]. Oxford Bulletin Economics and Statistics(SSCI, ABS Grade 3),2016, 3(78): 365-393.
21. Lixiong Yang, Chingnun Lee and Fushun Shie. How close a relationship does a capital market have with other such capital markets? A reexamination based on the equal variance test[J]. Pacific-Basin Finance Journal(SSCI, ABS Grade 2), 2014 (26):198-226.

PROFESSIONAL ACTIVITIES

External reviewer for

Journal of Econometrics、Journal of Banking and Finance、Economics Letters、Empirical Economics、Journal of International Money and Finance、Studies in Nonlinear Dynamics and Econometrics、Applied Economics Letters

TEACHING EXPERIENCE

Econometrics （for Undergraduate students）

Advanced Econometrics （for Master and doctoral students）

Machine Learning （for Master and doctoral students）

THESES SUPERVISION

Lanzhou University (September 2019 – present)

Chair for the following 3 master students: ZHAO Junchang, AN shuqi, CAO Yawen.