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# SHEW FAN LIU

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PHD CANDIDATE IN ECONOMICS, SINGAPORE MANAGEMENT UNIVERSITY

**PERSONAL ADDRESS:**

16 Dunearn Road  
#09-01  
S309420  
Republic of Singapore

**OFFICIAL ADDRESS:**

School of Economics  
Singapore Management University  
90 Stamford Road  
S178903  
Republic of Singapore

**EMAIL:** [shewfan.liu.2011@smu.edu.sg](mailto:shewfan.liu.2011@smu.edu.sg)

**WEBSITE:** [www.shewfanliu.com](http://www.shewfanliu.com)

**FIELDS OF INTEREST:** Spatial Econometrics, Econometric Theory

**DISSERTATION TITLE:** *On Refined and Robust Inferences for Spatial Econometric Models*

**ADVISOR:** Professor Yang Zhenlin

**EDUCATION:**

- PhD. Economics, *Singapore Management University*, July 2016 (*expected*).
- MSc. Econometrics & Mathematical Economics, *The London School of Economics and Political Science*, 2011.
- BSc. Mathematics & Economics, *The University of London (International)*, 2009.

**FELLOWSHIPS, HONOURS & AWARDS:**

- SMU, Presidential Doctoral Fellowship, 2015-2016
- SMU, Research Scholarship, 2011-2015.
- LSE, PJD Wiles Scholarship, 2010-2011.

**TEACHING EXPERIENCE:**

- Instructor: STAT101, Introductory Statistics, SMU, AY2015/16 term 1 and 2.
- Instructor: PhD. Economics “Math Camp”, SMU, Aug 2013 and 2014.
- Instructor: MSc. Applied Economics “Introductory Mathematics for Economists”, SMU, Jul 2014.

#### **PUBLICATIONS:**

- Liu S. F., Yang Z., “Improved Inferences for Spatial Regression Models,” *Regional Science and Urban Economics*, 55, 55-67
- Liu S. F., Yang Z. 2015, “Modified QML Estimation of Spatial Autoregressive Models with Unknown Heteroskedasticity and Normality,” *Regional Science and Urban Economics*, 52, 50-70.
- Liu S. F., Yang Z. 2015, “Asymptotic Distribution and Finite-Sample Bias of QML Estimators for Spatial Error Dependence Model,” *Econometrics*, 3(2), 376-411

#### **PAPERS IN REVIEW:**

- Yang Z., Yu J., Liu S. F., “Bias Correction and Refined Inferences for Fixed Effects Spatial Panel Data Models”.

#### **WORK-IN-PROGRESS:**

- “A Simple and General Method for Heteroskedasticity Robust Estimation for Spatial Econometric Models.”

#### **CONFERENCE PRESENTATIONS:**

- “*Asymptotic and Finite Sample Properties of QML Estimators for Spatial Error Dependence Models*”, presented at The Singapore Economic Review Conference, Singapore, August 6-8, 2013.
- “*Asymptotic and Finite Sample Properties of QML Estimators for Spatial Error Dependence Models*”, presented at The Asian Meeting of the Econometric Society, Singapore, August 2-4, 2013.
- “*Modified QML Estimation of Spatial Autoregressive Models with Unknown Heteroskedasticity and Nonnormality*”, presented at The 8<sup>th</sup> World Conference of the Spatial Econometric Association, Zurich, June 11-13, 2014.
- “*Bias Correction and Refined Inferences for Fixed Effects Spatial Panel Data Models*”, presented at the 26<sup>th</sup> EC<sup>2</sup> Conference – Theory and Practice of Spatial Econometrics, Edinburgh, December 18-19, 2015.

**LANGUAGES:** English (fluent), Sinhalese (native)

**REFERENCES:**

**Professor Yang Zhenlin**

(Supervisor)

School of Economics  
Singapore Management University  
90 Stamford Road, Singapore 178903  
Republic of Singapore  
Tel.: (65) 6828 0852  
Fax: (65) 6828 0833  
E-mail: [zlyang@smu.edu.sg](mailto:zlyang@smu.edu.sg)

**Professor Tse Yiu Kuen**

(Thesis Committee Member)

School of Economics  
Singapore Management University  
90 Stamford Road, Singapore 178903  
Republic of Singapore  
Tel.: (65) 6828 0257  
Fax: (65) 6828 0833  
E-mail: [yktse@smu.edu.sg](mailto:yktse@smu.edu.sg)

**Professor Anthony S. Tay**

(Thesis Committee Member)

School of Economics  
Singapore Management University  
90 Stamford Road, Singapore 178903  
Republic of Singapore  
Tel.: (65) 6828 0850  
Fax: (65) 6828 0833  
E-mail: [anthonytay@smu.edu.sg](mailto:anthonytay@smu.edu.sg)