

Jingping GU

Office: (479)575-6621

Cell: (479)799-7219

Email: jgu@uark.edu

web: <http://comp.uark.edu/~jgu>

Sam M. Walton College of Business

Department of Economics

Business Building 406, 1 University of Arkansas

Fayetteville, AR 72701-1201

CURRENT EMPLOYMENT

University of Arkansas, Fayetteville, AR. Aug. 2008-2015

Assistant Professor, Department of Economics

University of Arkansas, Fayetteville, AR. Aug. 2015-present

Associate Professor, Department of Economics

FIELDS OF SPECIALIZATION

Econometrics, Macroeconomics and Monetary Economics, International Economics.

EDUCATION

Texas A&M University, College Station, TX 2003-2008

Ph.D. in Economics. Advisor: Dr. Dennis Jansen and Dr. Qi Li.

Peking University (CCER), Beijing, P.R.China 1998-2001

M.A. in Economics. Advisor: Dr. Gang Yi.

Renmin University of China, Beijing, P.R.China 1993-1997

B.A. in Economics.

PUBLICATIONS

[1] Jingping Gu, Jui-Chung Yang and Qi Li, 2014. Multivariate Local Polynomial Kernel Estimators: Leading Bias and Asymptotic Distribution. *Econometric Reviews*, Accepted.

[2] Jingping Gu and Zhongwen Liang, 2013. Testing cointegration relationship in a semiparametric varying coefficient model. *Journal of Econometrics*, 178: 57-70..

[3] Jingping Gu, Qi Li and Jian Yang, 2013. Fiscal Deficits and Mean Reversion in Real Exchange Rates. *Economics letters*, Volume 118, Issue 2, February 2013, pp. 300-303.

[4] Cary Deck and Jingping Gu, 2012. Price increasing competition? Experimental evidence. *Journal of Economic Behavior and Organization*, 84(3), December 2012, pp. 730-740.

[5] Qi Gao, Jingping Gu, and Paula Hernandez-Verme, 2012. A semiparametric time trend varying coefficients model: with an application to evaluate credit rationing in the U.S. credit market. *Annals of Economics and Finance*, 13-1, 195-216 (2012).

[6] Jingping Gu, Juan Lin and Dandan Liu, 2011. Estimating the average treatment effect based on direct estimation of the conditional treatment effect. *Advances in Econometrics*, Volume 27A, pp.289-311.

[7] Yu Zhang, Jingping Gu, and Qi Li, 2010. Nonparametric Panel Estimation of Online Auction Price Process. *Empirical Economics*, Volume 40, pp. 51-58.

- [8] Zongwu Cai, Jingping Gu and Qi Li, 2009. Some recent development on nonparametric econometrics. *Advances in Econometrics*, Volume 25, pp. 495-549.
- [9] Jingping Gu, Dingding Li and Dandan Liu, 2007. A bootstrap nonparametric significance test. *Journal of Nonparametric Statistics*, Volume 19, Numbers 6-8, pp. 215-230(16).

PAPERS UNDER REVISIONS

- Jingping Gu and Dennis W. Jansen, Evidence on asymmetric gasoline price response from error correction model with GARCH errors. Revise and Resubmit requested *Empirical Economics*.
- Full Steam Ahead: Firms in the U.S. Economy Adjust Inventory for Changes in Transportation Costs but not the Reverse (with David Swanson, Matthew Waller, Brent Willams). Revise and Resubmit requested *Transportation Journal*.

SELECTED WORKING PAPERS AND WORK IN PROGRESS

- Estimating average treatment effects with discrete covariates (with Dennis W. Jansen).
- Household credit and monetary policy transmission in a general equilibrium model (with Javier Reyes).
- Search, credit card rate and consumer behavior.
- Nonlinear mean reversion in real exchange rate and predictability.
- Nonlinear cointegration and puzzle of present value model.
- Foreign direct investment and income distribution (with Ka Zeng).
- Scale of economies, cost function and efficiency in the interstate natural gas transmission industry: 1977-1985.
- Unbanization, financial deepening and money demand in developing economy.

GOVERNMENT AND POLICY REPORTS

<i>Deflation in China: 1998-2000</i>	2001
<ul style="list-style-type: none"> • Project sponsored by the National Natural Science Foundation of China. 	
<i>The implications of 10th five-year-plan of China for Hong Kong's economic development</i>	2000
<ul style="list-style-type: none"> • Project sponsored by the Central Policy Unit, Hong Kong SAR Government. 	
<i>Opportunities and challenges of Hong Kong as an international financial center</i>	1999
<ul style="list-style-type: none"> • Project sponsored by Hong Kong Research Center. 	

TRANSLATIONS

- The Business Planning Guide, 7th edition, Tian Jin Ren Min Press, 1998. (English to Chinese)

OTHER ACADEMIC ACTIVITIES

Referee for

• *Biometrika* • *Economic Inquiry* • *Econometrics Journal* • *Energy Journal* • *Journal of Econometrics*, • *Journal of Economic Behavior and Organization*, • *Journal of Nonparametric Statistics* • *The B.E. Journal of Economic Analysis & Policy*

Recent Conferences and Presentations

- 2014 International Association for Applied Econometrics (IAAE) Annual Meeting.
- 2013 China meeting of the Econometric Society, Western Economic Association International Annual Meeting, Southern Economic Association Annual Meeting.
- Before 2013 Western Economic Association International Annual Meeting, Southern Economic Association Annual Meeting, Financial Management Association Annual Meeting, University of Arkansas, The University of Texas at El Paso, Kent State University, Sam Houston State University, PTSAFE workshop, Macro and International Economics workshop (Texas A&M University), Econometrics Camp XI.

TEACHING EXPERIENCE

Economics Department, University of Arkansas

- *instructor*, Forecasting Fall 2008-2014
- *instructor*, International Trade Fall Spring 2008-2014
- *instructor*, Econometrics III (Time Series Analysis) Spring 2009-2014
- *instructor*, Chinas Foreign Trade and International Order: History, Policy, and Theory Fall 2013

Economics Department, Texas A&M University

- *instructor*, Intermediate Macroeconomics 2006
- *instructor*, Introduction to Econometrics 2007
- *Teaching and research assistant* of professor Badi Baltagi, Econometric II (Ph.D. level). Holding review session once a week. 2005
- *Research assistant* of professor Qi Li. Programming in Gauss and Matlab. 2005-2006
- *Teaching assistant* of professor Hae-shin Hwang, Econometrics III (Ph.D. level) 2005
- *Teaching assistant* of professor Dror Goldberg (Financial Economics). 2004

FELLOWSHIPS, HONORS AND AWARDS

- Dean's Excellent Research Funds, Sam M. Walton College of Business, University of Arkansas. 2012
- Honors College Curriculum Development Grants, University of Arkansas. 2011
- Sutton Research Fund, Sam M. Walton College of Business, University of Arkansas 2009-2010
- STATA Graduate Student Research Award, StataCorp LP 2007-2008
- Joan Shin Research Award, Texas A&M University 2007-2008
- Bradley Fellowship, Private Enterprise Research Center, Texas A&M University 2006-2007
- Gail Frey Monson Memorial Scholarship, Texas A&M University 2006
- Texas A&M University Graduate Assistantship 2003-2007

COMPUTER SKILLS

Proficient with: Gauss, Matlab, Stata, Eviews, N-program, R-program.

Familiar with: SAS, Mathematica.

COMMITTEE SERVICES

- Department Graduate Committee (2013-2014)
- New Faculty Search Committee (2013-2014, 2012-2013, 2010-2011)
- Honors College research grant reviewers (2012)
- Placement and Co-op Advisory Committee (2008-2012)
- New Graduate Students Search Committee (2011-2012, 2010-2011)
- Macroeconomics Comprehensive Exam Committee (2009-2013)
- Forecasting Club (2010-2011)
- Diversity Plan Committee (2010)
- Seminar Coordinator (2011-present)
- Honor Student Thesis Committee: John Lehoczky (2013-2014, advisor); Michael J. Nero(2013-2014, advisor).
- Graduate Students Thesis Committee: Denniel Elkins (2008-2009, Committee Chair); Justin Estep (2009-2010, Committee Chair). Huang Huang (2008-2009, Committee Member); Jennifer Martin (2008-2009, Committee Member); Robert Cheek (2008-2009, Committee Member).
- Ph.D. Students Thesis Committee: Jennifer Hafer (Committee Member); Hongwei Song (Committee Member); Jared Reber (Co-advisor).

PROFESSIONAL PROGRAM

Passed Chartered Financial Analyst (CFA) level I exam.

Financial databases: Reuters and Bloomberg.

WORK EXPERIENCE

Associate, Investment Bank and Research Department, Bank of China International (BOCI),

Beijing/Shanghai/Hong Kong, China

2001-2003

Asia, Pulp Paper (APP) debt restructure project

- The largest debt restructure project before Enron.
- Analyzed debt structure and recommended reconstruction plan during due diligence process.

California Cedar Products Company (Calcedar) acquisition project

- Arranged the entire acquisition process of Calcedar's purchase of a listed company in China.
- Scheduled the due diligence process; verified book entries; evaluated firms' cash flow.
- Built the financial forecasting and asset pricing model.
- Attended the negotiation process and improved communication between the parties.

Private Placement project of Shenzhen Water (Group) Co., Ltd.

- As financial advisor of Shenzhen Water Group, took part in the executive process as a main member.
- Analyzed the financial data, built the financial forecasting and asset pricing model.
- Searched and analyzed outside investors.

Research assistant of Dr. Yuanzheng Cao, Chief Economist of BOC International

- Research analyst on utility industrial, focusing on energy and water industrial.

- Research analyst on macroeconomics.
- Assembled reports for major clients.

Financial analyst, China Construction Bank

1997-1998

- China Construction Bank is one of the four largest commercial banks in China.
- Performed project evaluation and risk management.

REFERENCES

Available upon request.