Shixuan Li

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EDUCATION

Texas A&M University — College station, TX
Ph.D in Economics; GPA: 3.75/4.0 — *Sep 2015 - Jun 2020 (Expected)*

Texas A&M University — College station, TX
M.S. in Financial Econometrics — *Sep 2013 - Jun 2015*

Shanghai University of Finance and Economics (SUFE) — Shanghai, China
B.S. in Economics, B.A. in Business English — *Sep 2009 - Jul 2013*

RESEARCH (FIELD: ECONOMETRICS)

- **Working paper (with co-author Wenzheng Gao)**: Identification and estimation of peer effects in network with measurement errors.
  - In this paper, we study the identification strategy of a general version of Manski type linear-in-mean model with the existence of mismeasured links in the observed networks.
  - We develop an estimation method to obtain latent peer effects and study its large-sample inference.
  - We study an empirical application where the peer-effect networks are constructed based on firms' customer-supplier links and the contextual-effect networks are constructed based on firms' industry classifications.
  - We find that our estimation method performs better than the case where estimation is done without considerations of mismeasured links.

- **Working paper (solely)**: Undrwriter network, firm network and post-IPO performance.
  - In this paper, I study two research questions: how underwriter network affects firm network through IPO process and how firm network affects issuer post-IPO stock market performance.
  - I construct firm and underwriter network based on sharing the same institutional shareholders and cooperating in the same syndicate, respectively. The networks are measured by network centrality measures from social network analysis (SNA): degree, eigenvector, closeness and betweenness.
  - Empirical results indicate that an issuer is significantly more central in its public firm network if this issuer is led by a bookrunner through IPO process that is more central in its underwriter network. The effect of firm network on issuer post-IPO market performance is significant.

- **Working in Progress (with co-author Li Zheng)**: Structural Analysis of First Price Auction with Affiliation: A Network Perspective.
  - In this paper, we study the identification strategy where first price auction exhibits affiliation among bidders. We use a network perspective to study these affiliations.

CONFERENCE

- **Texas Econometrics Camp XXIV**: *Presentation* (Indentification and estimation of peer effects in network with measurement errors)
- **Texas Econometrics Camp XXIII**: *Attendance*

PROGRAMMING SKILLS

- **Proficient**:Matlab, Stata
- **Prior Experience**: Python, R

TEACHING EXPERIENCE

- **Teaching Assistant for**: *ECON 629-Microeconomics Theory I* (Evaluation Score: 4.80/5.00)
- **Teaching Assistant for**: *ECON 646-Macroeconomics Theory II* (Evaluation Score:4.79/5.00)
- **Teaching Assistant for**: *ECMT463* (Evaluation Score: 4.95/5.00)
- **Lecturer for**: *ECON 202* (2019 Summer)