

Curriculum Vitae

Linlin Niu

Wang Yanan Institute for Studies in Economics (WISE)
A306, Economics Building
Xiamen University (XMU)
361005 Xiamen, Fujian, China

Date of birth: April 1975
Citizenship: Chinese

Phone: +86-592-2182839
Fax: +86-592-2187708
E-mail: [linlin.niu\(at\)gmail.com](mailto:linlin.niu(at)gmail.com)
Web: <http://linlinniu.weebly.com/>

EDUCATION

2003—2008	Bocconi University, Italy, Ph.D. in Economics
2000—2003	Humboldt University Berlin, Germany, M.A. in Economics
2001—2002	Kiel Institute for World Economy, Germany Advanced Studies Program in International Economic Policy Research
1998—2000	Renmin University of China, Beijing, P.R.China, M.A. in Economics
1992—1996	Renmin University of China, Beijing, P.R.China, B.A. in Economics

RESEARCH FIELDS

Macro-finance Applied Econometrics International Economics

WORKING EXPERIENCE

2017.8—present	Professor, WISE, XMU
2011.8—2017.7	Associate professor, WISE, XMU
2008.8—2011.7	Assistant professor, WISE, XMU
2013.1, 2011.1-2 2010.1-2	Visiting Researcher at the Bank of Finland Institute for Economics in Transition (BOFIT)
1996—1998	Coordinator of undergraduate program <i>International Economics</i> School of Economics, Renmin University of China

PUBLICATION

Ying Chen, Linlin Niu*, Qian Han, “Forecasting the Term Structure of Option Implied Volatility: The Power of an Adaptive Method”, *Journal of Empirical Finance*, 49, pp.157-177, 2018.

Ying Chen, Linlin Niu, Ray-Bing Chen*, Qiang He, “Sparse-Group Independent Component Analysis with Application to Yield Curve Prediction”, forthcoming, *Computational Statistics and Data Analysis*.

Zhiwu Hong, Linlin Niu*, “U.S. and Chinese Yield Curve Responses to RMB Exchange Rate Policy Shocks: An Analysis with the Arbitrage-Free Nelson-Siegel Term Structure model”, forthcoming, *China Finance Review International*.

Linlin Niu, Xiu Xu*, Ying Chen. “An adaptive approach to forecasting three key macroeconomic variables for transitional China”, *Economic Modelling*, 66, pp. 201-213, November 2017.

Gregory Chow* and Linlin Niu. “Housing Prices in Urban China as Determined by Demand and Supply”. *Pacific Economic Review*, 20(1), pp 1-16, 2015.

Ying Chen and Linlin Niu*. “Adaptive Dynamic Nelson-Siegel Term Structure Model with Applications”. *Journal of Econometrics*, 180(1), May 2014, pp. 98 – 115.

Ying Chen*, Bo Li and Linlin Niu. “A Local Vector Autoregressive Framework and its Applications to Multivariate Time Series Monitoring and Forecasting”. *Statistics and Its Interface*, 6(4), 2013, pp 499-509.

Carlo A. Favero, Linlin Niu and Luca Sala*. “Term Structure Forecasting: No-arbitrage Restriction vs. Large Information set”. *Journal of Forecasting*, 31(2), March 2012, pp 124-156.

Gregory Chow*, Changjiang Liu and Linlin Niu. “Co-movements of Shanghai and New York Stock Prices by Time-varying Regressions”. *Journal of Comparative Economics*, 39(4), December 2011, pp 577-583.

牛霖琳，林木材，《中国超长期国债的相对流动性溢价与收益率曲线的结构性建模》，《金融研究》，2017年，第4期，17-31。

牛霖琳，洪智武，陈国进，《地方政府债务隐忧及其风险传导——基于国债收益率与城投债利差的分析》，《经济研究》，2016年，第11期，83-95。

岳超云，牛霖琳，《中国货币政策规则的估计与比较——基于DSGE模型的分析》，《数量经济技术经济研究》，2014年，第3期，119-133。

陈伟，牛霖琳，《基于贝叶斯模型平均(BMA)方法的中国通货膨胀的建模及预测》，《金融研究》，2013年，第11期，15-27。

曾耿明，牛霖琳，《中国实际利率与通胀预期的期限结构：基于无套利宏观金融模型的研究》，《金融研究》，2013，第1期，24-37，获2013年度《金融研究》优秀论文奖。

方颖、梁芳、牛霖琳，《人民币汇率一篮子货币权重的内在形成机制--基于非参数时变系数的估计方法》，《世界经济文汇》，2012，第3期。

邹至庄，牛霖琳，《中国城镇居民住房的需求与供给》，《金融研究》，2010，第1期，1-12。

TEACHING

2008—	<i>Financial Economics</i> (Undergraduate), <i>Fixed Income Analysis</i> (Master level), <i>Advanced Macroeconomics II</i> (PhD level), <i>Advanced Topic Course on Macro Finance II</i> (PhD), <i>Undergraduate Thesis Writing</i> (Double Degree Program), WISE, Xiamen University
2007—2008	<i>International Finance II</i> (PhD), Teaching assistant to Prof. Francesco Giavazzi, Bocconi University
2007—2008	<i>Advanced Macroeconomics</i> (Master level), Teaching assistant to Prof. Francesco Giavazzi, Bocconi University
2007	<i>Topics in Econometrics for Macro and Finance</i> , Teaching assistant to Prof. Carlo A. Favero, Fifth Euro Area Business Cycle Network (EABCN) Training School, Vienna

RESEARCH GRANTS

2018	Principle Investigator, research grant from <i>National Science Foundation of China</i> , No.71871193. RMB ¥490,000.
2017	Principle Investigator, research grant from <i>Volkswagen Foundation for joint project "QE and Financial (In)stability"</i> , RMB ¥240,000.

- 2015 Principle Investigator, research grant from *China Central Depository & Clearing Co. Ltd. (CCDC)*, RMB ¥240,000.
- 2012 Principle Investigator, research grant from *National Science Foundation of China*, No.71273007. RMB ¥500,000.
- 2010 Principle Investigator, international research cooperation grant from *National Science Foundation of China*, RMB ¥30,000.
- 2010 Principle Investigator, research grant from the *Ministry of Education* for Chinese Scholars Returning from Abroad, RMB ¥30,000.
- 2009 Principle Investigator, research grant from *National Science Foundation of China*, No.70903053. RMB ¥170,000.

STUDENTS SUPERVISION

Since 2008, I have supervised the following students at WISE, XMU as the main advisor.

PhD students	Changjiang Liu (2011), Shicheng Huang(2012), Gengming Zeng(2013), Chaoyun Yue (2015), Zhiwu Hong (2017), Mucai Lin (2018)
MA students	Huaxia Zeng (2010), Ying Yin (2010), Shuxuan Wang (2010), Zhicheng Song (2010), Shouwei Liu (2010), Kaifeng Li (2010), Fengbo Guo (2010), Wei Chen (2010), Mintao Zhang (2011), Haoxi Yang (2011), Xiaoqi Jin (2012), Zhilong Sun (2012), Presley Wesseh Jr. (2012), Chunhui Ding (2014), Yide Chen (2015), Xin Zhang (2015), Rony Jayamanggala (2015), Xiaojun Sun (2016), Yichen Shao (2016), Weichen Du (2016), Xinran Zheng (2016), Yun Liu (2016), Ang Li (2017), Changshun Shi (2017), Qiao Ke (2017), Gaowu Chou (2017), Yana Leonenko (2017), Ziyuan Fang (2018), Hongxu Qin (2018)

OTHER SERVICES AND AWARDS

2016.10—present	Vice Director of WISE, XMU
2013.5—2016.9	Coordinator of teaching affairs and Assistant Dean at WISE, XMU
2011 spring	Best instructor award for MA/PhD programs at WISE, XMU
2009.7—2012.12	Director of International Master Programs at WISE, XMU
2009.7—2012.12	XMU coordinator of the international joint master program EGEl with European partner universities