



Associate Editor, *Statistics and Its Interface*, 2007 – Present  
Associate Editor, *Journal of Time Series Econometrics*, 2008 – Present

Associate Editor, *Journal of American Statistical Association*, 2005 – 2010

Guest Editor, *Journal of Econometrics* special issue on “Recent advances in non-stationary macro and financial time series analysis”, 2009-2010

Guest Editor, *Journal of Econometrics* special issue on “Recent advances in panel data models and nonlinear models”, 2009-2010.

Guest Editor, *Journal of Econometrics* special issue on “Robust and Nonparametric Methods in Econometrics”, [Volume 152, Issue 2](#), October, 2009.

Co-Editor, *Collected Works on System Science and Management Science*, Vol. 1(1991), Vol. 2, 1992, Xi'an Jiaotong University Press.

Editorial Board, *Proceedings for the International Conference on China's Financial Reform*, 1996.

Co-Chair, "2010 Tsinghua International Conference in Econometrics", Beijing, May 22, 2010.

Co-Chair, "2009 Tsinghua International Conference in Econometrics", Beijing, May 31, 2009.

Co-Chair, *International Conference in Honor of Peter C. B. Phillips*, Singapore, 2008.

Program Committee Member, *The 2011 International Symposium on Econometric Theory and Applications*.

Program Committee Member, *The 2008 International Symposium on Econometric Theory and Applications*.

Program Committee Member, *Far Eastern Meeting of The Econometric Society*, 2008.

Program Committee Member, *International Symposium of Financial Engineering and Risk Management*, 2008.

Program Committee Member, *Far Eastern Meeting of The Econometric Society*, 2007.

Co-organizer, *Econometrics in Rio*, July, 2006.

Program Committee Member, *The 2006 International Symposium on Econometric Theory and Applications*, April, 2006.

Vice President, *Chinese Finance Association in US*, 1995 - 1996

### **Articles in Refereed Journals**

1. Wei, Q. L., D. B. Sun, and Zhijie Xiao, Measuring Technical Progress with Data Envelopment Analysis, *European Journal of Operational Research*, 1995(80), 691-702.

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16. Xiao, Zhijie, and P.C.B. Phillips, Higher Order Expansion for Time Series Regressions with Integrated Processes, 2002, *Journal of Econometrics* 108, 157-198.
17. Xiao, Zhijie, and P.C.B. Phillips, A CUSUM test for Cointegration Using Regression Residuals, 2002, *Journal of Econometrics* 108, 43-61.
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