

## Curriculum Vitae

**Linlin Niu**

Wang Yanan Institute for Studies in Economics (WISE)  
A306, Economics Building  
Xiamen University  
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**


---

2011.8—present	Associate professor
2008.8—2011.7	Assistant professor Wang Yanan Institute for Studies in Economics, Xiamen University
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

**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), 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

## INTERNATIONAL PUBLICATION

---

- “Housing Prices in Urban China as Determined by Demand and Supply”, with Gregory Chow, *Pacific Economic Review*, 20(1), pp 1-16, 2015.
- “Adaptive Dynamic Nelson-Siegel Term Structure Model with Applications”, with Ying Chen, forthcoming in *Journal of Econometrics*, 180(1), May 2014, pp 98 – 115.
- “A Local Vector Autoregressive Framework and its Applications to Multivariate Time Series Monitoring and Forecasting”, with Ying Chen and Bo Li. *Statistics and Its Interface*, 6(4), 2013, pp 499-509.
- “Term Structure Forecasting: No-arbitrage Restriction vs. Large Information set”, with Carlo A. Favero and Luca Sala, *Journal of Forecasting*, 31(2), March 2012, pp 124-156.
- “Co-movements of Shanghai and New York Stock Prices by Time-varying Regressions”, with Gregory C. Chow and Changjiang Liu, *Journal of Comparative Economics*, 39(4), December 2011, pp 577-583.
- “Residential Housing in Urban China: Demand and Supply”, with Gregory Chow, 2011, Published in book *China’s housing reform and outcomes*, pp 47-59, edited by Joyce Yanyun Man. Lincoln Institute of Land Policy. ISBN 978-1-55844-211-5.

## PUBLICATION IN CHINESE

---

- 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, 1-13。
- 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。

## WORKING PAPERS

---

- “The Euro Area Sovereign Credit Risks and the German Yield Curve: A Diffused Trouble”, with Carlo Favero and Shicheng Huang, 2013
- “A Flattening Power on the US Yield Curve: The RMB Appreciation Pressure”, with Shicheng Huang, 2013.
- “De-linking the Linked Exchange Rate: The Spillover Effect of RMB Appreciation on Hong Kong”, with Shicheng Huang, 2012.
- “A Generalized Arbitrage-Free Nelson-Siegel Term Structure Model with Macroeconomic Fundamentals”, with Canlin Li and Gengming Zeng, 2013.
- “Bayesian Estimation of Wishart Autoregressive Stochastic Volatility Model”, with Ming Lin and Changjiang Liu, 2013.
- “The Discrete-Time Framework of Arbitrage-Free Nelson-Siegel Class of Term Structure Models”, with Gengming Zeng, 2012.
- “De Facto Currency Baskets of China and East Asian Economies: The Rising Weights”, with Ying Fang and Shicheng Huang, 2012.
- “Econometric Analysis of Stock Price Co-movement in the Economic Integration of East Asia”, with Gregory Chow and Shicheng Huang. 2011.
- “An Affine Term Structure Model with Auxiliary Stochastic Volatility-Covolatility”, 2010.

## RESEARCH GRANTS

---

2015	Principle Investigator, research grant from <i>China Central Depository &amp; Clearing Co. Ltd. (CCDC)</i> , RMB ¥180,000.
2012	Principle Investigator, research grant from <i>National Science Foundation of China</i> , No.71273007. RMB ¥500,000.
2010	Principle Investigator, international research cooperation grant from <i>National Science Foundation of China</i> , RMB ¥30,000.
2010	Principle Investigator, research grant from the <i>Ministry of Education</i> for Chinese Scholars Returning from Abroad, RMB ¥30,000.
2009	Principle Investigator, research grant from <i>National Science Foundation of China</i> , 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 (Current)
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), Lian Fang (Current), Yide Chen (Current), Xin Zhang (Current), Rony Jayamanggala (Current)
BA students	Five students per year (not listed in details).

## OTHER SERVICES AND AWARDS

---

2013.5-present	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 EGEI with European partner universities