

# JUN LIU

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## Education

- Dec. 2005 Ph.D, Business Administration (emphasis: Business Statistics), University of Illinois at Chicago.
- Dec. 2000 MS, Statistics, University of Illinois at Chicago.
- July 1999 MA, Management, NanKai University, Tianjin, People's Republic of China.
- July 1993 BS, Economics, NanKai University, Tianjin, People's Republic of China.

## Experience

- 2011.8-present Associate Professor of Quantitative Methods, Department of Logistics & Supply Chain Management, Georgia Southern University.
- 2015.1-2015.5 Visiting Scholar, Stetson School of Business and Economics, Mercer University.
- 2005.8-2011.7 Assistant Professor of Quantitative Methods, Department of Finance and Quantitative Analysis, Georgia Southern University.
- 2003.8-2005.5 Graduate Instructor of Business Statistics, University of Illinois at Chicago.
- 2001.5-2005.8 Research/Teaching Assistant, Department of Information and Decision Sciences, University of Illinois at Chicago.
- 1999.8-2001.5 Teaching Assistant, Department of Mathematics, Statistics and Computer Sciences, University of Illinois at Chicago.

## Teaching

- Courses Taught
  - Georgia Southern University
    - Undergraduate: Business Statistics (BUSA 3131), Applied Statistics & Optimization (BUSA 3132)
    - MBA: Managerial Decision Analysis (MGNT 7331)
    - PhD: Applied Multivariate Methods for Business Research (DSCI 7331/BUSA 9332), Advanced Multivariate Methods for Business Research (DSCI7332/BUSA9333)
  - Southwest University of Finance & Economics (China)
    - Financial Time Series Analysis (Graduate)
  - University of Illinois at Chicago
    - Business Statistics I
- Supervision of undergraduate research projects or independent study projects.
  - “Automatic Model Selection in Spline NPTF Models” (2009.5-8). Student Jie Chen.
- Curriculum and Course Development

- Developed PhD courses “Applied Multivariate Methods for Business Research” and “Advanced Multivariate Methods for Business Research”.
- Developed online contents for “Business Statistics” and “Applied Statistics & Optimization”.

## Research

### • Journal Articles

- Moss, J., Liu, J., Moss, S. E. (2013) “Issues in Forecasting International Tourist Travel.” *Academy of Information and Management Sciences Journal*. 16(2), 15-29
- Eastman, J.K., Liu, J. (2012) “The Impact of Generational Cohorts on Status Consumption: An Exploratory Look at Generational Cohort and Demographics on Status Consumption”. *Journal of Consumer Marketing*, 29(2), 93-102.
- Liu, J., Moss, S. E., Zhang, X.J. (2011) “The Life Cycle of a Pandemic Crisis: SARS Impact on Air Travel.” *Journal of International Business Research*. 10(2), 63-78
- Liu, J., Chen, R., Yao, Q. (2010). “Nonparametric Transfer Function Models”. *Journal of Econometrics*, 157(1), 151-164.
- Barth, M. M., Liu, J., Wells, W. H. (2009). “A Comparative Analysis of Grading Practices by Discipline within a College of Business”. *Academy of Educational Leadership Journal*, 13(4), 93-108.
- Liu, J. (2009). “Nonlinear Forecasting using Nonparametric Transfer Function Models”. *WSEAS Transactions on Business And Economics*, 6(5), 209-218
- Liu, J., Chen, R., Liu, L.-M., Harris, J. L. (2006). “A Semi-Parametric Time Series Approach in Modeling Hourly Electricity Loads”. *Journal of Forecasting*, 25(8), 537-559.

### • External Research Grants

- 2007.6-2009.9 “High-dimensional and non-stationary nonparametric transfer function models”, National Science Foundation, Principal Investigator (\$105,000).

### • Other Publications

- Liu, J. (2014, Book review): “Nonlinear Time Series: Theory, Methods, and Applications with R Examples”. *Journal of the American Statistical Association*, 109(508), 1716.

### • Work in Progress

- Liu, J. “The Asymptotic Behavior of ARMA Estimators in Multi-dimensional Spline-backfitted Transfer Function Models”. To be submitted.
- Lin, Q., Liu, J. “A Dynamic OLS Estimator for Panel Cointegration with Global Stochastic Trends and Heterogeneous Panel”. To be submitted.
- Liu, J. “Automatic Forecasting of Hourly Electricity Demand with a Computationally Efficient Semi-Parametric Time Series Model”. To be submitted.
- Liu, J. “Modeling Conditional Variance Functions Using Nonparametric Transfer Function Models”. In progress.
- Ferre, M., Liu, J. “The Impacts of Mobile Solar Units in Rural Africa”. In progress.

### • Presentations \* *item included in proceedings*

- 2016 “Modeling Hourly Electricity Demand Using Spline-Based Nonparametric Transfer Function Models”, ICSA Applied Statistical Symposium, Atlanta, GA

- 2016 “Nonparametric Transfer Function Models”, Emory University, Invited presentation.
- 2015 “Variable Selection Methods for Big Data: A Comparative Study,” The Joint Statistical Meetings, Seattle, WA.
- 2014 “The Asymptotics of ARMA Estimators in Spline-backfitted Transfer Function Models,” The 3<sup>rd</sup> Institute of Mathematical Statistics Asia Pacific Rim Meeting, Taipei, Taiwan.
- 2013 “The Asymptotics of ARMA Estimators in Spline-backfitted Transfer Function Models,” IMS International Conference on Statistics and Probability, Chengdu, China.
- 2012 “A Dynamic OLS Estimator for Panel Cointegration with Global Stochastic Trends and Heterogeneous Panel,” ICSA Applied Statistical Symposium, Boston, Massachusetts.
- 2011\* “A Dynamic OLS Estimator for Panel Cointegration with Global Stochastic Trends and Heterogeneous Panel,” Joint Statistical Meetings, Miami, Florida. *Joint Statistical Meetings Proceedings* (pp. 4159-4169)
- 2010 “Nonparametric Transfer Function and Its Recent Development,” Statistics Department Colloquia, University of Missouri, Columbia.
- 2010 “The Nonparametric Transfer Function Model and Its Recent Development,” Guanghua Forum, Southwestern University of Finance and Economics, Chengdu, China (Invited).
- 2010\* “The Asymptotic Behavior of ARMA Estimators in Multi-dimensional Spline-backfitted Transfer Function Models,” Joint Statistical Meetings, Vancouver, Canada. *2010 Joint Statistical Meetings Proceedings* (pp. 3712-3725)
- 2010\* “The Life Cycle of a Pandemic Crisis: SARS Impact on Air Travel,” Allied Academies Spring 2010 International Conference, New Orleans, LA. *Proceedings of the Academy for Studies in International Business* (1st ed., vol. 10, pp. 36).
- 2009 “Modeling Conditional Variance Functions in Nonparametric Transfer Function Models,” Joint Statistical Meetings, Washington, D.C.
- 2009\* “Nonlinear Time Series Modeling Using Spline-based Nonparametric Models,” 15th American Conference on Applied Mathematics, Houston, TX. *Recent Advances in Applied Mathematics and Computational and Information Sciences* (vol. 1, pp. 183-189).
- 2008 “Nonparametric Transfer Function and Extensions,” Statistics Department Colloquia, University of Georgia, Athens, Georgia.
- 2008 “Spline-Backfitted Additive Nonparametric Transfer Function Models,” Joint Statistical Meetings, Denver, Colorado.
- 2007 “Nonparametric Transfer Function Models: a Regression Spline Approach,” Conference on Current and Future Trends in Nonparametrics, University of South Carolina, Columbia.
- 2007 “Nonparametric Transfer Function Models: a Regression Spline Approach,” Joint Statistical Meetings, Salt Lake City.
- 2006 “Nonparametric Transfer Function Models,” The Joint Statistical Meetings, Seattle.
- 2006 “Nonparametric Transfer Function Models,” International Chinese Statistical Association Applied Statistics Symposium, University of Connecticut.
- 2005 “Modeling Hourly Electricity Loads Using A Semiparametric Time Series Approach,” INFORMS Annual Meeting, San Francisco.
- 2002 “A Semiparametric Time Series Approach in Modeling Hourly Electricity Loads”, ICSA Applied Statistics Symposium, Philadelphia.

- 2002 “A Semiparametric Time Series Approach in Modeling Hourly Electricity Loads”, Robert Bohrer Memorial Workshop, UIUC.
- Professional Development related to research
  - Metro-Atlanta Econometric Study Group Meeting “Model Selection, Identification and Uncertainty in Econometrics: Theory & Practice”, Emory University, Nov. 2013
  - Econometrics Conference in Honor of Dr. Maasoumi, Emory University, Nov. 2014

## Services

- Membership in Associations
  - American Statistical Association, 2002-present.
  - The Institute of Operations Research and the Management Sciences, 2005
  - International Chinese Statistical Association, 2002-present.
- Professional Activities
  - Departmental
    - Member, faculty search committee, 2007, 2010, 2011, 2012, 2013, 2014.
  - College of Business
    - Governance Committee, 2016.8-present
    - Student Retention, Graduation and Instructional Resources Committee, 2015.8-present
    - Member, Graduate Curriculum Committee, 2011-2013.
    - Member, Undergraduate Curriculum Committee, 2007-2009.
  - University
    - Member, (Alternate), Graduate Committee (2016.8-present).
    - Member, Faculty Research Committee. (2013.8 – 2015.5).
    - Member (Alternate), Graduate Committee. (2012.8 – 2013.7).
    - Member, Faculty Grievance Committee. (2010.8 – 2012.7).
    - Member, Faculty Senate (Alternate). (2009.8 – 2011.7).
  - Profession
    - Editorial positions
      - Member, Editorial Board, *Journal of Applied Finance and Banking*
      - Member, Editorial Board, *Bulletin of Applied Economics*
    - Reviewing
      - *Journal of Forecasting*
      - *Bulletin of Iranian Mathematical Society*
      - *Statistical Sinica*,
      - *Decision Science*
      - *Journal of Nonparametric Statistics*
      - *Annals of the Institute of Statistical Mathematics*

- *Journal of the American Statistical Association*
  - *WIRES Computational Statistics*.
  - Grant reviewer for National Security Agency.
- External tenure reviewer (for University of Alabama).
- Community
  - Treasurer, the Chinese Scholar Association of Georgia Southern University, 2007-2008.
- Other Grants
  - 2006.6-2006.9      Summer research grant, COBA, Georgia Southern University.
  - 2006.6              Travel grant, Making Statistics More Effective in Schools and Business Conference, University of Chicago, IL.
  - 2007.10             Travel grant, Conference on the Current and Future Trends in Nonparametrics, NSF/University of South Carolina.
  - 2010.6-2010.9      Summer research grant, COBA, Georgia Southern University
  - 2011.6-2011.9      Summer research grant, COBA, Georgia Southern University