Zhongjun Qu

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EDUCATION

Ph.D. in Economics, Boston University. May 2005
M.A. in Political Economy, Boston University, 2003
B.S. in Mathematics, Nankai University, Tianjin, China, 1998

POSITIONS

Assistant Professor, Boston University, 2007-present
Assistant Professor, University of Illinois at Urbana-Champaign, 2005-2007

PUBLICATIONS

1. "Testing for Structural Change in Regression Quantiles," ***Journal of Econometrics***. 148 (2008), 170-184.
2. (P. Perron and Z. Qu) "Long-Memory and Level Shifts in the Volatility of Stock Market Return Indices," September 2008, forthcoming in ***Journal of Business and Economic Statistics***.
3. "Searching for Cointegration in a Dynamic System," ***Econometrics Journal***, 10 (2007), 580-604. *Reprinted in VIRTUAL ISSUE: Celebrating 10 years of The Econometrics Journal.*
4. (Z. Qu and P. Perron) "Estimating and Testing Structural Changes in Multivariate Regressions," ***Econometrica***, 75 (2007), 459-502 (Supplementary material available on the Econometrica website at http://www.econometricsociety.org/suppmatlist.asp)
5. (Z. Qu and P. Perron) "A Modified Information Criterion for Cointegration Tests based on a VAR Approximation," ***Econometric Theory***, 23 (2007), 638-685
6. (P. Perron and Z. Qu) "A Simple Modification to Improve the Finite Sample Properties of Ng and Perron's Unit Root Tests," ***Economics Letters***, 94 (2007), 12-19
7. (P. Perron and Z. Qu) "Estimating Restricted Structural Change Models," ***Journal of Econometrics***, 134 (2006), 373- 399

WORKING PAPERS

1. "A Test against Spurious Long Memory", July 2008.
2. (P. Perron and Z. Qu) "An Analytical Evaluation of the Log-periodogram Estimate in the Presence of Level Shifts," November 2007, Revision Requested by the *Econometrics Journal*.

3. (Z. Qu and P. Perron) "A Stochastic Volatility Model with Random Level Shifts: Theory and Applications to S&P 500 and NASDAQ Return Indices", June 2008.

WORK IN PROGRESS

1. "Semiparametric Bayesian Inference in Non-Gaussian State Space Models"
2. "Estimation of An Asset Pricing Model with Recursive Smooth Ambiguity Preferences", (with Nengjiu Ju and Jianjun Miao)

AWARDS

Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and Economic Statistics, 2006 (http://www.amstat.org/sections/bus_econ/zellner.html)
The EGSO Award for Excellence in Teaching a Core Class, Department of Economics, University of Illinois at Urbana-Champaign, Spring 2006

TEACHING EXPERIENCE

Spring 2009	Financial Econometrics (Ph.D)
Fall 2008, 2007	Advanced Econometrics (II) (Ph.D), Introduction to Econometrics (Undergraduate), Department of Economics, Boston University
2005-2007	Econometric Analysis (Ph.D), Introduction to Econometrics (Undergraduate), Time Series Analysis (Ph.D), Department of Economics, University of Illinois at Urbana-Champaign

REFEREE EXPERIENCE

Annals of Finance, Econometrica, Econometric Theory, Econometrics Journal, Empirical Economics, International Regional Science Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Financial Econometrics, Journal of Statistical Software, Journal of the American Statistical Association, Oxford Bulletin of Economics and Statistics, Review of Economics and Statistics, Studies in Nonlinear Dynamics and Econometrics, the Quarterly Review of Economics and Finance, TEST

SEMINARS AND CONFERENCE PRESENTATION

2009	North American Winter Meeting of the Econometric Society
2008	MIT econometric lunch, University of Illinois at Urbana-Champaign, Boston University
2007	Brown University, Université de Montréal, Hitotsubashi University
2006	Brown University, University of Illinois at Urbana-Champaign (Statistics Department), Far Eastern Meeting of the Econometric Society