Xu Cheng

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Contact Information

Department of Economics
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Personal Female, Chinese citizen, U.S. permanent resident

Fields of Specialization

Econometric Theory, Applied Econometrics.

Academic Appointments

2016 –	Associate Professor of Economics (with tenure), University of Pennsylvania
2013 – 2016	Janice & Julian Bers Assistant Professor in the Social Sciences, University of Pennsylvania
2010 – 2016	Assistant Professor of Economics, University of Pennsylvania
2009 – 2010	Lecturer of Economics, University of Pennsylvania

Education

2010	Ph.D. in Economics, Yale University
2005	M.S. in Applied Economics, University of Wisconsin-Madison
2003	B.A. in Economics, Peking University, China

Honors & Awards

2013 – 2016	Janice & Julian Bers Chair in the Social Sciences, University of Pennsylvania
2012	Kravis Award for Outstanding Undergraduate Teaching, University of Pennsylvania
2011	Honorable Mention, Zellner Thesis Award, American Statistical Association
2008 – 2009	Carl Arvid Anderson Prize, Cowles Foundation for Research in Economics
2008 – 2009	Dissertation Fellowship, Yale University
2008 – 2009	Outstanding Abroad Graduate Student Award, Chinese Ministry of Education
2007 – 2008	Overbrook Fellowship, Yale University
2005 – 2009	University Fellowship, Yale University
2005 – 2007	IMF-Japan Scholarship, International Monetary Fund
2002 – 2003	Antai Scholarship, Peking University
2000 – 2003	Outstanding Undergraduate Student Award, Peking University
2000 – 2002	Sumitomo-Mitsui Scholarship, Peking University

Published & Forthcoming Papers

1. Comment on "In-sample Inference and Forecasting in Misspecified Factor Models" by Carrasco and Rossi *Journal of Business and Economic Statistics*, 2016, 34(3), 345-347 (with Bruce E. Hansen).
2. "Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities" *Review of Economic Studies*, forthcoming (with Zhipeng Liao & Frank Schorfheide).
3. "Robust Inference in Nonlinear Models with Mixed Identification Strength" *Journal of Econometrics*, 2015, 189(1), 207-228.

PUBLISHED & FORTHCOMING PAPERS, CONT'D

4. "Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach"
   Journal of Econometrics, 2015, 186(2), 280-293 (with Bruce E. Hansen).
5. "Select the Valid and Relevant Moments: An Information-Based LASSO for GMM with Many Moments"
   Journal of Econometrics, 2015, 186(2), 443-464 (with Zhipeng Liao).
6. "GMM Estimation and Uniform Subvector Inference with Possible Identification Failure"
   Econometric Theory, 2014, 30(2), 287-333 (with Donald W. K. Andrews).
7. "Maximum Likelihood Estimation and Uniform Inference with Sporadic Identification Failure"
   Journal of Econometrics, 2013, 173(1), 36-56 (with Donald W. K. Andrews).
8. "Estimation and Inference with Weak, Semi-strong, and Strong Identification"
   Econometrica, 2012, 80(5), 2153-2211 (with Donald W. K. Andrews).
9. "Cointegrating Rank Selection in Models with Time-Varying Variance"
   Journal of Econometrics, 2012, 169(2), 155-165 (with Peter C. B. Phillips).
10. "Semiparametric Cointegrating Rank Selection"
    Econometrics Journal, 2009, 12(1), 83-104 (with Peter C. B. Phillips).

WORKING PAPERS

"Uniform Asymptotic Risk of Averaging GMM Estimator Robust to Misspecification"
PIER Working Paper 15-017, 2015 (with Zhipeng Liao and Ruoyao Shi).

"Generic Results for Establishing the Asymptotic Size of Confidence Intervals and Tests"
CFDP No. 1813, 2011 (with Donald Andrews and Patrik Guggenberger).

PROFESSIONAL SERVICES

Associate Editor, *Econometrics Journal*, 2016 –
Program Committee, North American Summer Meeting of the Econometric Society, 2016
Scientific Committee, International Association of Applied Econometrics Conference, 2016
Invited Speaker, Statistical Inference in High-Dimensional Problems Workshop, University of Vienna, 2012
Co-organizer, Greater New York Metropolitan Area Econometrics Colloquium, 2011

SEMINAR & CONFERENCE PRESENTATIONS

2016: Chicago Booth, Konstanz, NCSU, NUS, SMU; Clarence Tow Econometrics Mini-Conference (Iowa), North American Winter Meeting of the Econometric Society

2015: Amsterdam, Cambridge, CEMFI, CUHK, Erasmus Rotterdam, Georgetown, MSU, OSU, Oxford, Rutgers, Texas-Austin, Tilburg, UC-Irvine, UCLA, UCL, UIUC, USC, Vanderbilt, Virginia, Yale; CEME Conference on Inference in Nonstandard Problems (Cornell), Econometric Society World Congress (Montreal), International Association for Applied Econometrics Annual Conference (Macedonia), NY Camp Econometrics (Syracuse), Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance (Institute for Advanced Studies)

2014: Brown, NYU, PSU, UIUC, Yale; CEME Conference on Inference in Nonstandard Problems (Princeton), 10th Symposium on Econometric Theory and Applications (Academia Sinica), North American Winter Meeting of the Econometric Society, Tsinghua Econometrics Conference

2013: Wisconsin-Madison, Yale; CIREQ Time Series Conference (Montreal), NBER-NSF Summer Institute, NBER-NSF Time Series Conference (Federal Reserve Board), Tsinghua Econometrics Conference, Greater NY Metropolitan Area Econometrics Colloquium (PSU)

2012: Brown, Duke, Indiana-Bloomington, Montreal, Rice, Rutgers, TAMU; Canadian Econometric Study Group (Queens), CIREQ Time Series Conference, Junior Festival on New Developments in Microeconometrics (Northwestern), Greater NY Metropolitan Area Econometrics Colloquium

2011: Georgetown, GWU, NYU, Stanford, UC-Berkeley, UCSD, UC-Riverside, USC, Vanderbilt

2010: BU, Columbia, Harvard-MIT, IUPUI, Northwestern, PSU, Princeton, SNU, Montreal; CIREQ Time Series Conference, Econometric Society World Congress (SJTU), Greater NY Metropolitan Area Econometrics Colloquium (NYU). NBER-NSF Time Series Conference (Duke)

2009: Chicago Booth, Cornell, Duke, LSE, Michigan, NYU, OSU, Oxford, UBC, UCL, UIUC, UPenn

REFEREE SERVICES

Econometrica, Econometrics Journal, Econometric Theory, International Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Money Credit and Banking, Journal of Monetary Economics, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economics and Statistics, Review of Economic Studies, Hong Kong Research Grant Council, National Science Foundation

TEACHING EXPERIENCE

Penn Economics 705: Econometrics I	(1st Year Ph.D. Course)	2011 –
Penn Economics 712: Topics in Econometrics	(2nd Year Ph.D. Course)	2010, 2015 –
Penn Economics 104: Econometrics	(Undergraduate Course)	2009 –

PH.D. STUDENTS

Committee member for Penn students: Minchul Shin (2015, UIUC), Laura Liu (in progress)

UNIVERSITY & DEPARTMENT SERVICES

Associate Undergraduate Chair, Penn Department of Economics, 2011 –

Graduate Admissions Committee Member, Penn Department of Economics, 2010 – 2011, 2014 –

Graduate Examination Committee Member, Penn Department of Economics, 2009 –

Undergraduate Honors Thesis Advisor, Penn Department of Economics, 2009 – 2010, 2015 –

Panelist, "Getting Started in Research in Economics or Wharton", Penn CURF, 2015

Diversity Search Committee Member, Penn Department of Economics, 2014

Panelist, "TAing as Professional Development", Penn Center for Teaching and Learning, 2012