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FIELDS OF SPECIALIZATION:

Econometric Theory, Applied Econometrics.

ACADEMIC POSITION:

2010 – Present Assistant Professor of Economics, University of Pennsylvania, Philadelphia, PA, U.S.A.
2009 – 2010 Lecturer of Economics, University of Pennsylvania, Philadelphia, PA, U.S.A.

EDUCATION:

2010 Ph.D., Economics. Yale University, New Haven, CT, U.S.A.
2005 M.S., Applied Economics. University of Wisconsin, Madison, WI, U.S.A.
2003 B.A., Economics. Peking University, Beijing, China.

HONORS & AWARDS:

2012 Kravis Award for Outstanding Undergraduate Teaching, University of Pennsylvania.
2011 Honorable Mention, The Zellner Thesis Award in Business and Economic Statistics.
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.

PUBLICATIONS:

“Estimation and Inference with Weak, Semi-strong, and Strong Identification”, with D.W.K. Andrews.
Econometrica, forthcoming.

“Cointegrating Rank Selection in Models with Time-Varying Variance”, with P.C.B. Phillips.
Journal of Econometrics, forthcoming.

“Semiparametric Cointegrating Rank Selection”, with P.C.B. Phillips.
The Econometrics Journal, 2009, 12(1), 83-104.

WORKING PAPERS:

“Maximum Likelihood Estimation and Uniform Inference with Sporadic Identification Failure”,
with D.W.K. Andrews.

“GMM Estimation and Uniform Subvector Inference with Possible Identification Failure”,
with D.W.K. Andrews.

“Generic Results for Establishing the Asymptotic Size of Confidence Intervals and Tests”,
with D.W.K. Andrews and P. Guggenberger.

“Robust Confidence Intervals in Nonlinear Regression under Weak Identification”.

TEACHING EXPERIENCE:

Classes Taught at University of Pennsylvania:

Economics 705 - Econometrics I	(1 st Year Ph.D. Course)	2011 Fall
Economics 712 - Topics in Econometrics	(2 nd Year Ph.D. Course)	2010 Fall
Economics 104 - Econometrics	(Undergraduate Course)	2009 – 2012

SEMINARS & CONFERENCES:

2012: Duke University, Indiana University-Bloomington, Rice University, Rutgers University, Texas A&M University, CIREQ Time Series Conference (University of Montreal), Junior Festival on New Developments in Microeconometrics (Northwestern University), Workshop on Statistical Inference In Complex/High-Dimensional Problems (University of Vienna).

2011: Georgetown University, George Washington University, Stanford University, University of California-Berkeley, University of California-San Diego University of California-Riverside, University of Southern California, Vanderbilt University, New York University, Greater NY Metropolitan Area Econometrics Colloquium (University of Pennsylvania).

2010: Boston University, Columbia University, Harvard-MIT Econometrics Workshop, IUPUI, Northwestern University, Pennsylvania State University, Princeton University, University of Montreal, CIREQ Time Series Conference (University of Montreal), Econometric Society World Congress 2010 (Shanghai Jiaotong University), Greater NY Metropolitan Area Econometrics Colloquium (New York University). NBER-NSF Time Series Conference (Duke University).

2009: Cornell University, Duke University, London School of Economics, New York University, Ohio State University, University College London, University of British Columbia, University of Chicago (Booth School of Business), University of Illinois at Urbana-Champaign, University of Michigan, University of Oxford (Nuffield College), University of Pennsylvania.

2008: FEMES 2008 (Singapore Management University), Model Selection Workshop (University of Vienna), SEA Annual Meeting 2008 (Washington D.C.).
