Dandan Wang

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Persoanl Webpage

Employment

2021-present	Assistant Professor, Li Anmin Institute of Economic Research, Liaoning, China.
2017-2021	Assistant Professor, Carlos III University of Madrid, Statistic department, Spain.
2006-2009	Tax Consultant, Schaeffler Group (China), China.

Education

2013-2017	Ph.D. in Economics, Cardiff University, U.K.. Thesis Title: *Bias Assessment and Reduction for Limited Information Estimation in General Dynamic Simultaneous Equations Models*.
2011-2013	MRes. in Economics, Cardiff University, U.K., Distinction, Highest Grades. Dissertation Title: *Labour Search and Matching Theory in Macroeconomics - the DSGE Framework.*
2010-2011	MSc. in Financial Economics, Cardiff University, U.K., Distinction, Runner up. Dissertation Title: *Supply side policy and unemployment rates in the UK.*
2002-2006	BSc. in Economic and Business, NanTong University, China, Distinction.

Research Interests:

Econometrics; Machine Learning; Public Policy; Agent Based Models; Environment; Climate Change; Inequality; Mental Health.

Publications

Digital Finance and Corporate Financialization: From the Perspective of Bank Competition and Economic Policy Uncertainty (with Da Yang, Hongyang Ma, Ken Ho), **Applied Economics Letters** (2024), DOI: 10.1080/13504851.2024.2363984.

Mixed Random Forest, Cointegration, and Forecasting Gasoline Prices (with Alvaro Escribano), **the International Journal of Forecasting**, 37.3, (2021), DOI: 10.1016/j.ijforecast.2020.12.008.

Working Papers

Deep Learning in Dynamic General Equilibrium Models (with Daniel Pena) The Annals of Statistics 2nd Round R&R.

Bias Assessment and Reduction for the 2SLS Estimator in General Dynamic Simultaneous Equations Models (with Garry D.A. Phillips) Econometric Reviews R&R.

Digital Finance and Urban Innovation: From the Perspective of Innovative Small and Medium Enterprises (with Ken C.Y. Ho, Zhihui Ma, Xiaoxiao Feng), 2024 submitted.

The Nexus between ESG Performance and Labor Investment Efficiency in China: A Nonlinear Approach (with Ken C.Y. Ho, Da Yang, Zhao Yang), 2024 submitted.

A Small-sigma Approximation for LIML and FLIML to Estimation Bias in the Dynamic Simultaneous Equation Model (with Emma M. Iglesias Garry D.A. Phillips).

A Comparison of Limited Information Estimators in Dynamic Simultaneous Equations Models(with Garry D.A. Phillips).

Bias Approximation and Reduction in the pth-order Dynamic Reduced Form (with Garry D.A. Phillips).

'Rent-Purchase' Policy on the Housing Market (with Xiaodong Chen, Yifan Zhang).

Mixed Random Forest Evaluation (with Alvaro Escribano).

Presentations

2023: WEIA Conference, San Diego, US; Xi'An JiaoTong University, Xi'an, China.

2021: University of Amsterdam(online).

2020: Carlos III University of Madrid (online).

2019: IAAE 2019 Annual Conference, University of Cyprus; Workshop on Modelling Economic and Financial Time Series, Carlos III University of Madrid.

2018: MAF (2018), Carlos III University of Madrid; Econometric Study Group Conference, University of Bristol, UK.

2017: Econometric Study Group Conference, University of Bristol, UK; University of Musenster; Nottingham Trent University; Shandong University.

2016: EEA-ESEM 2016 European Meeting, The Econometric Society, Geneva, Switzerland; Econometric Study Group Conference, University of Bristol, UK; 4th RCEA Time Series Econometrics Workshop, Rimini, Italy; Faculty Internal Seminar, Cardiff University, UK; University of Warwick; UK.

2015: Royal Statistic Society 2015 Annual Conference, Exeter University, UK; Frontiers of Theoretical Econometrics Conference, in celebration of Donald Andrews 60th birthday, University Konstanz, Germany; Workshop on the Econometrics and Statistics of Efficiency Analysis, Lecce, Italy; Quantitative Economics Doctorate Jamboree, Cardiff University, UK; Alicante University Seminar, Alicante, Spain.

Teaching Experiences

LiaoNing University, China

Financial Econometrics for Master

Advanced Econometrics II for P.h.D.

Advanced Econometrics I for P.h.D.

Business Statistics for undergraduate

Artificial Intelligence for undergraduate

Carlos III University of Madrid, Spain

Causal Inference for Master

Time series analysis and forecasting for Master

Statistics II for Master

Advanced Econometrics I for P.h.D.

Econometric II for undergraduate

Econometric I for undergraduate

The University of Warwick, UK

EC236: Topics in Applied Economics for undergraduate

Advising

Master Students: Jiaying Li; San Attarangsan; Vladimir Emelianov; Mingdi Chen; Ignacio Adana; Xiaoxiao Feng; Shiyan Zhuang; Mingyun Sheng.

Honorous, Grants, and Awards

Spanish Ministry for the Science and Innovation, Juan de la Cierva Funding in Economics (2019-2021).

Teaching Awards, Carlos III University of Madrid (2019-2020).

Julia Hodge Scholarship (2011-2017).

Cathie Marsh bursary, Royal Statistic Society (2015).

The summer School Scholarship, Cardiff University (2015).

MSc Dissertation Prize (2012).

MSc Total Score Runner Up Prize (2011).

Professional Activities

Referee: Journal of time series analysis; Economics letter; Journal of Applied Econometrics; Econometric Theory; Journal of Econometrics; The Annals of Statistics.

Organizer: Workshop on Modelling Economic and Financial Time Series, Carlos III University of Madrid (2019).

Services: Junior Hiring Committee (2022-2023)

Shor Term Scholar visiting: Capital University of Economics and management (2018); IFS Center UCL (2017,2016, 2015); Alicante University (2015, 2014, 2013)

Miscellaneous

Language: Chinese (native), English (fluent)

Computer Skills: R, PYTHON, MATALAB, STATA, EVIEWS, BASH SHELL, CSS, MATHEMATICA, SAGEMATH, C++.