

CONTACT INFORMATION	<p>McGill University Department of Economics 855 Sherbrooke Street West Montréal, QC, Canada H3A 2T7</p> <p>+1-514-772-7078 endong.wang@mail.mcgill.ca https://www.endongwang.com/</p>
EDUCATION	<p>Ph.D. in Economics, McGill University, Montréal, Canada 2019 - 2025 (expected) Committee: Jean-Marie Dufour (Chair), Russell Davidson, Victoria Zinde-Walsh</p> <p>M.Sc. in Financial engineering, Temple University, Philadelphia, PA, US 2016 B.Sc. in Finance, University of Kansas, Lawrence, Kansas, US 2015</p>
RESEARCH FIELDS	Econometrics, Applied Macroeconomics, Time Series Analysis.
WORKING PAPERS	<p>"Causal mechanism and mediation analysis for macroeconomics dynamics" with Jean-Marie Dufour. "Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality" with Jean-Marie Dufour. "Generic identification and practical specification for multivariate time series"</p>
WORK-IN-PROGRESS	<p>"Counterfactual analysis and hypothetical impulse responses in macroeconomics: an projection-based instrumental variable estimation and inference method" "The (mis)-identification and estimation of structural impulse responses in sub-space VAR model"</p>
TEACHING EXPERIENCE	<p>McGill University (Instructor) ECON 662D2, Econometrics, Winter 2023 (PhD course, teach with Prof. Saraswata Chaudhuri) ECON 742, Empirical Microeconomics, Winter 2023 (Microeconometrics, PhD course, teach with Prof. Saraswata Chaudhuri)</p> <p>McGill University (Teaching Assistant) ECON 209, Intro to Macroeconomics, Winter 2024 ECON 661, Applied Time Series & Forecast, Fall 2023 ECON 661, Applied Time Series & Forecast, Winter 2023 ECON 664, Applied Cross-sectional Methods, Winter 2023 ECON 337, Introduction to Econometrics, Fall 2022 ECON 250, Economic Statistics (honour), Winter 2022 ECON 227, Economic Statistics, Fall 2020, Winter 2021, Fall 2021 ECON 208, Intro to Macroeconomics, Winter 2020 ECON 208, Intro to Microeconomics, Fall 2019</p>
FELLOWSHIPS AND AWARDS	<p>The Fonds de recherche du Québec - Société et culture (FRQSC) (CAD \$48,000), 2022 - 2025 Clifford Wong Fellow, McGill University, 2019 - 2020 Dufour Graduate Award, McGill University, 2020 - 2021 Grad Excellence Award, McGill University, 2019 - 2020, 2021 - 2022 Dean Certificate of Excellence, Temple University, 2016 The Distinguished Scholar Awarded, Temple University, 2016 Dean's Tuition Scholarship, Temple University, 2015 The Chartered Financial Analyst (CFA) Scholarship, University of Kansas, 2015 University Honors Society, University of Kansas, 2013 - 2015</p>

SEMINARS AND CONFERENCES (* BY CO-AUTHOR)	<p>2024: ES-NAWM (San Antonio, TX); CIREQ Lunch Seminars (Montréal, QC).</p> <p>2023: CIREQ Colloquium on Econometrics (Montréal, QC); CEA annual Conference (Winnipeg, MB); International Association for Applied Econometrics (Oslo, Norway); Joint Statistical Meetings (Toronto, ON); 18th CIREQ PhD Students' Conference (Montréal, QC); Asia Meeting of the Econometric Society (virtual); NBER-NFS Time Series conference* (Montréal, QC); Canadian Econometrics Study Group* (Hamilton, ON).</p> <p>2022: CMS-CFE conference (virtual); NBER-NFS Time Series conference (Boston, MA); 17th CIREQ PhD Students' Conference (Montréal, QC); CIREQ Lunch Seminars (Montréal, QC); IWH-CIREQ-GW Macroeconometric Workshop* (Halle, Germany).</p>	
PROFESSIONAL SERVICES	Chair, Session on Time Series and Financial Econometrics in ASSA-ES Annual Meeting, 2024.	
REFeree	International Statistical Review.	
LANGUAGES	Mandarin (native), English (fluent).	
SKILLS	R, Matlab, Python, Stata, \LaTeX	
REFERENCES	<p>Jean-Marie Dufour William Dow Professor of Economics Department of Economics McGill University +1-514-398-6071 jean-marie.dufour@mcgill.ca</p> <p>Victoria Zinde-Walsh Emeritus Full Professor (Post-Retirement) Department of Economics McGill University +1-514-398-4400 Ext 09115 victoria.zinde-walsh@mcgill.ca</p>	<p>Russell Davidson Professor & Canada research Chair Tier 1 Department of Economics McGill University +1-514-398-6186 russell.davidson@mcgill.ca</p>