March 2024

Endong Wang

CONTACT INFORMATION

McGill University
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EDUCATION

Ph.D. in Economics, **McGill University**, Montréal, Canada — 2019 - 2025 (expected)
Committee: Jean-Marie Dufour (Chair), Russell Davidson, Victoria Zinde-Walsh

M.Sc. in Financial engineering, **Temple University**, Philadelphia, PA, US — 2016
B.Sc. in Finance, **University of Kansas**, Lawrence, Kansas, US — 2015

RESEARCH FIELDS

Econometrics, Applied Macroeconomics, Time Series Analysis.

WORKING PAPERS

- "Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality" with Jean-Marie Dufour. Feb 2024, 96 pages.
- "Counterfactual analysis in macroeconomics: identification, estimation, and inference for counterfactual impulse response using instruments." March 2024, 32 pages.
- "Causal mechanism and mediation analysis for macroeconomics dynamics" with Jean-Marie Dufour. Nov 2023, 30 pages.
- "Generic identification and practical specification for multivariate time series." Oct 2023, 27 pages.

WORK-IN-PROGRESS

- "Honest and Uniform Inference in High-Dimensional Linear Projections: An Application of Multi-Horizon Granger Causality and Network Connectedness" with Eugène Dettaa. Mar 2024.
- "The (mis)-identification and estimation of structural impulse responses in sub-space VAR model." May 2023.

TEACHING EXPERIENCE

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)

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

Fellowships and Awards

The Fonds de recherche du Québec - Société et culture (FRQSC) (CAD $48,000), 2022 - 2025
Grad Excellence Award, McGill University, 2019 - 2020, 2021 - 2024
Clifford Wong Fellow, McGill University, 2019 - 2020
Dufour Graduate Award, McGill University, 2020 - 2021
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

Papers presented in seminars and conferences (* by co-author)

- "Causal mechanism and mediation analysis for macroeconomics dynamics"
  - ES-NAWM, San Antonio, TX, Jan 2024
  - Canadian Econometrics Study Group*, Hamilton, ON, Oct 2023
  - NBER-NFS Time Series conference*, Montréal, QC, Sep 2023
- "Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality"
  - CIREQ-McGill Lunch Seminar, Montréal, QC, Feb 2024
  - Joint Statistical Meetings, Toronto, ON, Aug 2023
  - International Association for Applied Econometrics, Oslo, Norway, July 2023
  - Asia Meeting of the Econometric Society, virtual, June, 2023
  - CEA annual Conference, Winnipeg, MB, Jun 2023
  - CIREQ Colloquium on Econometrics, Montréal, QC, May 2023
  - CMS-CFE conference, virtual, Dec 2022
  - IWH-CIREQ-GW Macroeconometric Workshop*, Halle, Germany, Nov 2022
  - NBER-NFS Time Series conference, Boston, MA, Sep 2022
  - CIREQ-McGill Lunch Seminar, Montréal, QC, Jul 2022
  - 17th CIREQ PhD Students' Conference, Montréal, QC, Jun 2022
- "Generic identification and practical specification for multivariate time series."
  - 18th CIREQ PhD Students' Conference, Montréal, QC, May 2023

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

Jean-Marie Dufour
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Russell Davidson
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