

POSITIONS	Assistant Professor, Universität Mannheim , Mannheim, Germany	August 2025 - current
EDUCATION	Ph.D. in Economics, McGill University , Montréal, QC, Canada M.Sc. in Financial engineering, Temple University , Philadelphia, PA, USA B.Sc. in Finance, University of Kansas , Lawrence, KS, USA	2019 - 2025 2016 2015
RESEARCH FIELDS	Econometrics, Dynamic Causality, High Dimensionality	
DISSERTATION	<i>Essays on generalized impulse responses, causality, and policy intervention in dynamic models</i> Committee: Prof. Jean-Marie Dufour (Chair), Prof. Victoria Zinde-Walsh (co-supervisor), Prof. Russell Davidson	
JOB MARKET PAPER	“Structural counterfactual analysis in macroeconomics: theory and inference.” <i>sole author</i> , September 2024, 78 pages.	
OTHER RESEARCH PAPERS	<ul style="list-style-type: none"> • “Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality” with Jean-Marie Dufour (McGill University). September 2024, 106 pages. (submitted to Econometrica) • “Inference in high-dimensional linear projections: multi-horizon Granger causality and network connectedness” with Eugène Dettaa (Université de Montréal). September 2024, 57 pages. • “Causal mechanism and mediation analysis for macroeconomics dynamics” with Jean-Marie Dufour (McGill University). April 2024, 32 pages. 	
WORK-IN-PROGRESS	<ul style="list-style-type: none"> • “Estimation and inference on time-varying impulse responses in high dimensional state-dependent VAR.” Rosnel Sessinou (Erasmus University Rotterdam). November 2024. • “Generic identification and practical specification for multivariate time series.” October 2023. • “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 ECON 742, Empirical Microeconomics, Winter 2023	
FELLOWSHIPS AND AWARDS	The Fonds de recherche du Québec - Société et culture (FRQSC) 2022 - 2025 GREAT Travel Award, McGill University, 2024 Grad Excellence Award, McGill University, 2019 - 2020, 2021 - 2024 The International Association for Applied Econometrics (IAAE) Travel Grant Clifford Wong Fellowship, McGill University, 2019 - 2020 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)	<p>2025: ES-NAWM (San Francisco, CA); University of Surrey (Guildford, England), University of Glasgow (virtual), Mannheim University (Mannheim, Germany), CIREQ Econometrics Conference (Montréal, QC); IAAE (Turin, Italy).</p> <p>2024: ES-NAWM (San Antonio, TX); CEA annual conference (Toronto, ON); CIREQ Lunch Seminars (Montréal, QC); Macquarie University (virtual); CIREQ Econometrics Conference* (Montréal, QC); 2024 Canadian Econometric Study Group Meeting (Toronto, ON); Dagenais seminar (Université de Montréal); NBER-NFS Time Series conference* (Philadelphia, PA).</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>	
CERTIFICATE	Passed CFA (Chartered Financial Analysts) Level III Exam	
REFEREE	International Statistical Review, Journal of Quantitative Economics	
LANGUAGES	Mandarin (native), English (fluent), German (basic)	
SKILLS	R, Matlab, Python, Stata, \LaTeX	
CITIZENSHIP	China	
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 & Distinguished James McGill Professor Department of Economics McGill University +1-514-398-6186 russell.davidson@mcgill.ca</p> <p>John W Galbraith (Teaching referee) Professor Department of Economics McGill University +1-514-398-5167 john.galbraith@mcgill.ca</p>