

CONTACT INFORMATION	<p>McGill University Department of Economics 855 Sherbrooke Street West Montréal, QC, Canada H3A 2T7</p> <p>+1-514-772-7078 <a href="mailto:endong.wang@mail.mcgill.ca">endong.wang@mail.mcgill.ca</a> <a href="https://www.endongwang.com/">https://www.endongwang.com/</a></p>
EDUCATION	<p>Ph.D. in Economics, <b>McGill University</b>, Montréal, Canada 2019 - 2025 (expected) <b>Committee:</b> Jean-Marie Dufour (Chair), Russell Davidson, Victoria Zinde-Walsh</p> <p>M.Sc. in Financial engineering, <b>Temple University</b>, Philadelphia, PA, US 2016 B.Sc. in Finance, <b>University of Kansas</b>, Lawrence, Kansas, US 2015</p>
RESEARCH FIELDS	Econometrics, Applied Macroeconomics, Time Series Analysis.
WORKING PAPERS	<ul style="list-style-type: none"> <li>“Causal mechanism and mediation analysis for macroeconomics dynamics” with Jean-Marie Dufour. Nov 2023, 30 pages.</li> <li>“Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality” with Jean-Marie Dufour. Feb 2024, 96 pages.</li> <li>“Generic identification and practical specification for multivariate time series.” Oct 2023, 27 pages.</li> </ul>
WORK-IN-PROGRESS	<ul style="list-style-type: none"> <li>“Counterfactual analysis in macroeconomics: identification and inference for counterfactual impulse response function.” Feb 2024, 28 pages.</li> <li>“The (mis)-identification and estimation of structural impulse responses in sub-space VAR model.” May 2023, 17 pages.</li> </ul>
TEACHING EXPERIENCE	<p><b>McGill University</b> (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><b>McGill University</b> (Teaching Assistant) ECON 209, Intro to Macroeconomics, Winter 2024 ECON 661, Applied Time Series &amp; Forecast, Fall 2023 ECON 661, Applied Time Series &amp; 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 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</p>

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
  - 17<sup>th</sup> CIREQ PhD Students' Conference, Montréal, QC, Jun 2022
- “Generic identification and practical specification for multivariate time series.”
  - 18<sup>th</sup> 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,  $\text{\LaTeX}$

REFERENCES

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