2015

## **Endong Wang**

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INFORMATION Department of Economics endong.wang@mail.mcgill.ca

> 855 Sherbrooke Street West Montreal, QC, Canada H3A 2T7

**EDUCATION** Ph.D. in Economics, McGill University, Montreal, 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

RESEARCH FIELDS Econometrics, Time Series Analysis, Applied Macroeconomics,

WORKING PAPERS "Intervention analysis, causality and generalized impulse responses in VAR models: theory and infer-

ence," with Jean-Marie Dufour.

"Generic identification and practical specification for multivariate time series."

WORK-IN-PROGRESS "The (mis)-identification and estimation of structural impulse responses in sub-space VAR model."

McGill University (Instructor) **TEACHING** 

**EXPERIENCE** 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 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

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

2023 (expected): CIREQ Colloquium on Econometrics, Montreal; CEA Conference, Winnipeg; Interna-SEMINARS AND tional Association for Applied Econometrics, Oslo; Joint Statistical Meetings, Toronto; 18<sup>th</sup> CIREQ PhD Conferences

Students' Conference, Montreal; Asia Meeting of the Econometric Society, Beijing.

2022: CMS-CFE conference, London; NBER-NFS Time Series conference, Boston; 17<sup>th</sup> CIREQ PhD Students' Conference, Montreal; CIREQ Lunch Seminars, Montreal.

LANGUAGES Mandarin (native), English (fluent).

SKILLS R, Matlab, Python, Stata, LATEX

REFERENCES Jean-Marie Dufour Russell Davidson

William Dow Professor of Economics Professor & Canada research Chair Tier 1

Department of Economics Department of Economics

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Victoria Zinde-Walsh

Emeritus Full Professor (Post-Retirement)

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