

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, QC, Canada 2019 - 2025 (expected) Committee: Jean-Marie Dufour (supervisor), Victoria Zinde-Walsh (co-supervisor), Russell Davidson</p> <p>M.Sc. in Financial engineering, Temple University, Philadelphia, PA, USA 2016 B.Sc. in Finance, University of Kansas, Lawrence, KS, USA 2015</p>
RESEARCH FIELDS	Econometrics, Applied Macroeconomics, High Dimensional Time Series.
WORKING PAPERS	<ul style="list-style-type: none"> “Counterfactual analysis in macroeconomics: theory and inference.” <i>sole author</i>, May 2024, 38 pages. (Job Market Paper) “Simple robust two-stage estimation and inference for generalized impulse responses and multiple-horizon causality” with Jean-Marie Dufour (McGill University). Feb 2024, 96 pages. “Causal mechanism and mediation analysis for macroeconomics dynamics” with Jean-Marie Dufour (McGill University). April 2024, 30 pages. “Inference in high-dimensional linear projections: multi-Horizon Granger Causality and network connectedness” with Eugène Dettaa (Université de Montréal). May 2024, 26 pages.
WORK-IN-PROGRESS	<ul style="list-style-type: none"> “Inference on time-varying impulse responses in high dimensional state-dependent VAR.” Jun 2024. “Generic identification and practical specification for multivariate time series.” Oct 2023. “The (mis)-identification and estimation of structural impulse responses in sub-space VAR model.” May 2023.
TEACHING EXPERIENCE	<p>McGill University (Instructor)</p> <p>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)</p> <p>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

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)

- “Counterfactual analysis in macroeconomics: theory and inference”
 - CIREQ-McGill Lunch Seminar, Montréal, QC, July 2024 (*scheduled*)
 - CESG-CEA annual conference, Toronto, ON, Jun 2024
 - Graduate Student Poster on Embrace day at CEA annual conference, Toronto, ON, May 2024
 - 19th CIREQ PhD Students' Conference, Montréal, QC, May 2024
- “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”
 - ES-NASM, Nashville, TN, Jun 2024 (*scheduled*)
 - 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
- “Inference in high-dimensional linear projections: multi-Horizon Granger Causality and network connectedness”
 - NBER-NFS Time Series conference, Philadelphia, PA, Sep 2024 (*scheduled*)
 - CIREQ-CMP Econometrics Conference in Honor of Eric Ghysels, Montréal, QC, May 2022
- “Generic identification and practical specification for multivariate time series.”
 - 18th CIREQ PhD Students' Conference, Montréal, QC, May 2023

PROFESSIONAL SERVICES	Chair, Session on Forecasting II in ES-NASM, Nashville, TN, 2024. Chair, Session on Time Series and Financial Econometrics in ES-NAWM, San Antonio, TX, 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> <p>John W Galbraith Professor Department of Economics McGill University +1-514-398-5167 john.galbraith@mcgill.ca</p>