He NIE (聂禾)

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Department of Economics, National University of Singapore 1 Arts Link, Singapore

EDUCATION

National University of Singapore (NUS), Singapore August 2019 - 23 (Expected)
Ph.D. in Economics
References: Jordan Roulleau-Pasdeloup (Advisor), Denis Tkachenko, Taojun Xie

Jinan University, Guangzhou, China September 2016 - July 19
M.A. in Finance
Advisor: Jiang, Yonghong

Jinan University, Guangzhou, China September 2012 - July 16
B.E. in Software Engineering

RESEARCH INTERESTS

Primary: Monetary and Fiscal Policy, DSGE, Banking and Financial Markets, Environmental and Energy Economics
Secondary: Financial Econometrics, Data Economy

RESEARCH PAPERS

1. "The Promises (and Perils) of Control-Contingent Forward Guidance," (with Jordan Roulleau-Pasdeloup), *Review of Economic Dynamics, forthcoming*. **[LINK]**
2. "Government Spending Multipliers with the Real Cost Channel," *R&R at Macroeconomic Dynamics*. **[LINK]**
3. "Time and frequency dynamic connectedness between cryptocurrencies and financial assets in China: The impact of COVID-19," (with Mo, Bin and Li, Z.) *R&R at International Review of Economics & Finance*. **[LINK]**
4. "The Macroeconomic Effects of Tax Shocks at ZLB: Insights from Real Cost Channel ," *Under Review*. **[LINK]**
5. "Avoiding Expectations-driven Liquidity Traps," *Under Review*. **[LINK]**
6. "Emission-elastic Lending Rate: Implications on Environment, Welfare, and Banking Instability," (with Ammu George and Taojun Xie) *Under Review*. **[LINK]**
7. "Dynamic nonlinear effects of geopolitical risks on commodity: Evidence from quantile perspective," (with Mo, Bin and Li, T.) *Under Review*. **[LINK]**

WORKING IN PROGRESS

1. "Occasionally Binding Constraints with Data-Consistent Expectations: a New Analytical Framework, " (with Jordan Roulleau-Pasdeloup and Zhongxi Zheng).
2. "Endogenous Growth with Open Government Data," (with Jiaheng Zhao).
3. "Sentiment, Capital Flows and Financial Market Volatility," (with Mo, Bin).

SELECTED PRE-PH.D. PUBLICATIONS

1. "Time-varying long-term memory in Bitcoin market," (with Jiang, Yonghong, and Ruan, Weihua), *Finance Research Letters*, 2018 (Non-self-citation: over 200). **[LINK]**
2. "Do cryptocurrencies hedge against EPU and the equity market volatility during COVID-19?–New evidence from quantile coherency analysis," (with Jiang, Yonghong et al.), *Journal of International Financial Markets, Institutions and Money*, 2021. **[LINK]**

3. “Co-movement of ASEAN stock markets: New evidence from wavelet and VMD-based copula tests,” (with Jiang, Yonghong and Monginsidi, Joe Yohanes), *Economic Modelling*, 2017. **[LINK]**
4. “Policy uncertainty and FDI: Evidence from national elections.” (Joint with Chen, Kexin and Ge, Zhenyu), *Journal of International Trade & Economic Development*, 2019. **[LINK]**
5. ”Time-frequency analysis of risk spillovers from oil to BRICS stock markets: A long-memory Copula-CoVaR-MODWT method,” (with Jiang, Yonghong et al.), *International Journal of Finance & Economics*, 2022. **[LINK]**
6. “The time-varying linkages between global oil market and China’s commodity sectors: Evidence from DCC-GJR-GARCH analyses,” (with Jiang, Yonghong, Cheng “Jason” Jiang, and Bin Mo), *Energy*, 2019. **[LINK]**

CONFERENCE PRESENTATIONS

International Conference on Computing in Economics and Finance (CEF), SMU, US	June 2022
Asian Meeting of the Econometric Society, CUHK-Shenzhen, China	June 2022
The 6th PKU-NUS Annual International Conference on Quantitative Finance and Economics, PKU, China	May 2022
CEC-NTU Joint Online Workshop 2021, NTU, SG	November 2021
Chinese Economists Society (CES) North America Conference, University of Kansas, US	April 2019
Chinese Economists Society (CES) North America Conference, University of Georgia, US	April 2018
Chinese Finance Annual Meeting (CFAM), Shanghai University of Finance and Economics, China	October 2017

RESEARCH PROJECTS

Systematic Risk Spillover of Oil Price to China’s Stock Market — January 2020 - December 23
Core Member (Instructor: Jiang, Yonghong)

Granted the National Natural Science Foundation of China (480,000 CNY sponsorship)

HONORS & AWARDS

Camphor Young Scholar Award (13/270), UCASS	2022
Research Scholarship, NUS	2019 - 23
National Scholarship of China (Twice), Ministry of Education of the People’s Republic of China	2017 - 19
Outstanding Student, Canton Province of China	2018 - 19

REFEREE

Finance Research Letters; International Review of Financial Analysis; Journal of Multinational Financial Management; Economic Modelling; Emerging Markets Finance and Trade; Applied Economics; Applied Economics Letters; Energy; Applied Energy; Physica A (Outstanding reviewer); International Journal of Finance & Economics; Managerial Finance; China Finance Review International; Technological Forecasting & Social Change; Financial Innovation; Journal of Commodity Markets; Resources Policy

OTHER EXPERIENCES

Teaching Assistant, Applied Econometrics and Data Analysis (Instructor: Edward Vytlacil, Yale, UG)	2020 - 21
Teaching Assistant, Advanced Macroeconomic Theory (Instructor: Jordan Roulleau-Pasdeloup, NUS, G)	2020 - 21
Teaching Assistant, Macroeconomic Theory (Instructor: Paul Jackson, NUS, G)	2019 - 20
Teaching Assistant, International Finance (Instructor: Mun Lai Yoke, NUS, UG)	2020 - 21
Teaching Assistant, Financial Economics (Instructor: Mun Lai Yoke, NUS, UG)	2021 - 22
Teaching Assistant, Global Economy (Instructor: Xuyao Zhang , NUS, UG)	2022 - 23
Research Assistant (Advisor: Zhang, Sisi), IESR, Jinan University	December 2016 - May 18
Institute of Financial Research (Internship), Guangzhou Yuexiu	January - March 2019

SKILLS

Computer Software: C, Java, SQL, Python, MS OFFICE Suite, LaTeX, STATA, MATLAB, R
Languages: English and Chinese (Native)