

# LINGWEI KONG

◇ [website](#) ◇ +31 685438594 ◇ [l.kong@rug.nl](mailto:l.kong@rug.nl)

## CONTACT

---

Faculty of Economics and Business  
University of Groningen  
Nettelbosje 2, 9747 AE Groningen Office 5411.0765  
P.O. Box 800, 9700 AV Groningen

## EMPLOYMENT

---

Assistant Professor of Econometrics (tenure track), University of Groningen 2020 -

## EDUCATION

---

Ph.D. in Economics, Tinbergen Institute & University of Amsterdam 2016 - 2020  
MPhil. in Economics (with Distinction), Tinbergen Institute & Vrije Universiteit 2014 - 2016  
BS in Econometrics and Operations Research (with Summa Cum Laude), University of Groningen  
(Fudan-Groningen Double-Degree Bachelor Joint Programme) 2010 - 2014  
BA in in Mathematical Economics, Fudan University  
(Fudan-Groningen Double-Degree Bachelor Joint Programme) 2010 - 2014

## RESEARCH

---

Weak (Proxy) Factors Robust Hansen-Jagannathan Distance For Linear Asset Pricing Models;  
working paper  
Identification Robust Testing of Risk Premia in Finite Samples;  
with F. Kleibergen, Z.Zhan; Halbert White Jr. Memorial Lecture (Twelfth Annual SoFiE Asian Conference (Shanghai)); Journal of Financial Econometrics (conditionally accepted)  
Weak (And Over) Identification In Affine Term Structure Models;  
working paper

## TEACHING EXPERIENCE

---

**Instructor, University of Groningen** 2020 -  
Statistical Inference (Undergraduate)  
Probability Theory for EOR (Undergraduate)  
Models for Short Term Risk Management (Graduate)

**Teaching Assistant, University of Amsterdam** 2016 - 2020  
Empirical Project (Graduate)  
Programming and Numerical Analysis (Graduate)  
Advanced Risk Management (Graduate)  
Econometrics (Undergraduate)  
Advanced Econometrics I (Graduate)  
Applied (Financial) Econometrics (Graduate)  
Management Research Methods I (Graduate)  
Master's, Bachelor's Thesis and Thesis Seminar Econometrics

**Teaching Assistant, Tinbergen Institute** 2015  
Math II (Graduate)

Advanced Econometrics III (Graduate)

**Teaching Assistant, University of Groningen**

Probability Theory (Undergraduate)

Probability Distribution (Undergraduate).

2013 - 2014