Xiaohu WANG

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Contact Information

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Fudan University
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Academic Positions

2020/09 – Associate Professor, School of Economics, Fudan University

2013/08 – 2020/07 Assistant Professor, Department of Economics, The Chinese University of Hong Kong

2012/07 – 2013/06 Postdoctoral Research Fellow, Sim Kee Boon Institute for Financial Economics, Singapore Management University

Education

Ph.D. (Economics) Singapore Management University, 2008 – 2012
M.A. (Economics) Xiamen University, 2006 – 2008
B.A. (Economics) Wuhan University, 2002 – 2006
B.Sc. (Mathematics) Wuhan University, 2002 – 2006

Research Interests

Financial Econometrics, Empirical Asset Pricing, Time Series Analysis

Publications

1. PHILLPIS, P.C.B., **WANG XH.**, ZHANG, YH. "HAR Testing for Spurious Regression in Trend"
   Econometrics, 2019, 7, 50

2. JIANG, L., **WANG XH.**, YU, J. "New Distribution Theory for the Estimation of Structural Break Point in Mean"
   Journal of Econometrics, 2018, 205, 156 – 176

3. **WANG XH.,** YU, J. "Double Asymptotics for Explosive Continuous Time Models"
   Journal of Econometrics, 2016, 193, 35 – 53 (with Jun Yu)

4. **WANG XH.,** YU, J. "Limit Theory for an Explosive Autoregressive Process"
   Economics Letters, 2015, 126, 176 – 180

5. **WANG XH.**, PHILLPIS, P.C.B., YU, J. "Bias in Estimating Multivariate and Univariate Diffusions"
   Journal of Econometrics, 2011,161, 228-245

Working Papers

1. "Estimating the Persistency Matrix of Multivariate Diffusion Processes"
   Revision and Resubmission invited by ***Econometric Theory***

2. “Estimation and Inference of Fractional Continuous-Time Model with Discrete-Sampled Data”
   Revision and Resubmission invited by ***Journal of Econometrics*** (with Weilin Xiao and Jun Yu)

3. “In-fill Asymptotic Theory for Structural Break Point in Autoregression”
   Revision and Resubmission invited by ***Econometric Reviews*** (with Liang Jiang and Jun Yu)

4. “Bubble Testing under Deterministic Trends” (with Jun Yu)

RESEARCH GRANT

1. Principal Investigator, “Econometric Analysis of Mildly Explosive Processes: Theory & Applications”
   General Research Fund, RGC, HK$221,723, 01/10/2018 – 31/07/2020.

CONFERENCE & SEMINAR PRESENTATION

2019: NTU, Wuhan U, SUFE, The 2019 Econometric Society Asian Meeting (Xiamen)
The 12th Annual Conference of the Society of Financial Econometrics (Shanghai)
The 15th International Symposium on Econometric Theory and Applications (Osaka, Japan)
Financial Econometrics and New Finance Conference (Zhejiang U)

2018: Peking U, Renmin U, Fudan U, SUFE, U of International Business and Economics
Harbin Institute of Technology (Shenzhen), HU-HUE-SMU Tripartite Conference on Econometrics (SMU)
The 4th Guangzhou Econometrics Workshop (SUN YAT-SEN U)
Financial Econometrics and New Finance Conference (Zhejiang U)

2017: HKU, Peking U, Jinan U, The 3rd Guangzhou Econometrics Workshop (SUN YAT-SEN U)
The 3rd Dongbei Econometrics Workshop (DUFE), BCF-QUT-SJTU-SMU Conference (Princeton)
HU-HUE-SMU Tripartite Conference on Econometrics (SMU), The IESR Econometrics Workshop
The 11th International Conference on Computational and Financial Econometrics (London)

2016: HKUST, SMU, SUFE, The 2016 Econometric Society China Meeting (Chengdu)
The CMDA Workshop on Time Series Econometrics (U of St. Andrews)

2015: Princeton-QUT-SJTU-SMU Conference (SMU)

2014: Xiamen U, The 2014 China Meeting of the Econometric Society (Xiamen)
QUT-Princeton-SMU Tripartite Workshop on Financial Econometrics (Queensland)

2013: NUS, The 2013 North American Winter Meeting of the Econometric Society (San Diego)
Princeton-QUT-SMU Conference on Financial Econometrics (Princeton)
The SIRE Conference on “Finance and Commodities” (U of St. Andrews)

2012: SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics (SMU)

2011: SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics (ESSEC)

2010: The 6th International Symposium on Econometric Theory and Applications (Singapore)
The 2010 International Conference on Quantitative Methods in Business Applications (Beijing)
The 4th Annual Risk Management Conference (Singapore)

REFEREE SERVICES

Journal of Econometrics, Econometric Theory, Journal of Business and Economic Studies, Econometric Review, Journal of Financial Econometrics, Journal of Forecasting, Oxford Bulletin of Economics and Statistics, Journal of Asian Economics, China and World Economy, China Economic Review, Singapore Economic Review.