王晓虎简历

2020/09

联络信息： 复旦大学
经济学院
国际金融系，601 室

电话：（021） 55665316
邮箱: wang_xh@fudan.edu.cn
主页： https://sites.google.com/~XiaohuWANG

工作经历：

2020/09 – 副教授，复旦大学，经济学院

2013/08 – 2020/07 助理教授，香港中文大学，经济系

2012/07 – 2013/06 博士后研究员，新加坡管理大学，沈基文金融经济研究院

教育经历：

2008/08 – 2012/06 新加坡管理大学，经济学院，经济学博士

2006/09 – 2008/07 厦门大学，王亚楠经济研究院，数量经济学硕士

2002/09 – 2006/06 武汉大学，高级经济研究中心，经济学学士，数学与应用数学学士

研究方向：

金融计量，实证资产定价，时间序列分析

论文发表：

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

工作论文：

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)

科研基金：

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

学术会议及学术讲座：

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)

担任审稿人：

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.