

DENNIS LIM

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Contact Information

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Personal Information:

9 Nov 1992, Male, Singaporean

Undergraduate Studies:

Banking and Finance, University of London, Singapore, 2016

Masters Level Work:

Masters in Applied Economics, Singapore Management University, 2019

Graduate Studies:

PhD in Economics, Singapore Management University, 2024 Thesis Title: Essays on Weak Identification

Thesis Committee and References:

Zhang Yichong (Chair)
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Nanyang Technological University
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Singapore 637332
<+65 63168958> <wang.wj@ntu.edu.sg>

Teaching and Research Fields:

Primary fields: Econometric Theory

Secondary fields: Weak Identification, Synthetic Control, Causal Inference, High-Dimensional

Teaching Experience:

- 1. FNCE 3004 International Finance, Curtin University Singapore, 2024-2025
- 2. FNCE 2000 Introduction to Finance Principles, Curtin University Singapore, 2024-2025
- 3. FNCE 3001 Introduction to Financial Instruments and Markets, Curtin University Singapore, 2024-2025

Teaching Assistant:

- 1. ECON 611 Econometrics I (PhD level), Singapore Management University, 2022-2024
- 2. ECON 107 Introduction to Econometrics (Undergraduate), Singapore Management University, 2023-2024
- 3. ECON 217 Macroeconomics of Income Distribution (Undergraduate), Singapore Management University, 2021-2022
- 4. COR 2100 Economics and Society (undergraduate), Singapore Management University, 2021-2022
- 5. Master of Science in Economics Programme's Math Camp, Singapore Management University, 2020

Research Experience(s):

- 1. Research Fellow in Economics, Nanyang Technological University, 2024-2025
- 2. Research assistant for Chow Hwee Kwan, School of Economics Singapore Management University, 2018-2019

Referee Service(s):

Econometric Theory

Conference and Seminar Presentations:

- 1. Presented at SH3 Conference on Econometrics, Singapore Management University, 2023
- 2. Attended Volatility Conference, Singapore Management University, 2023
- 3. Attended the 17th International Symposium on Econometric Theory and Applications (SETA), 2023
- 4. Attended MPSS (Monash-Princeton-SJTU-SMU) Conference in Econometrics, 2023

Honors, Scholarships, and Fellowships:

- 1. Roberto S. Mariano Top Masters in Applied Economics (MAE) Award, 2019
- 2. Association of Chartered Certified Accountants (ACCA) Silver award, 2016

Publications:

1. **A Conditional Linear Combination Test with Many Weak Instruments,** with Wang Wenjie and Zhang Yichong, Journal of Econometrics (2024), 238(2): 105602

Working Papers:

- 1. A Dimension-Agnostic Bootstrap Anderson-Rubin Test For Instrumental Variable Regressions, with Wang Wenjie and Zhang Yichong
- 2. A k-fold Inference for Synthetic Control
- 3. Does national health insurance promote better indirect child outcomes: heterogeneous impact from estimation methods

Computer Skills:

R Programming, MATLAB, Stata, LaTeX

Languages:

English (Fluent), Chinese (Fluent)