Liang Chen | Resumé

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Employment

School of Economics, Shanghai University of Finance and Economics
Assistant Professor *2016–present*

Department of Economics, Nuffield College and INET, University of Oxford
Postdoctral Research Fellow *2013–present*

Education

Universidad Carlos III de Madrid
Ph.D in Economics, Cum Laude *2007–2013*

Huazhong University of Science and Technology
B.A. in Economics *2003–2007*

Research Interests

Econometric Theory (factor models, panel data, quantile regression) and **Applied Econometrics**.

Research Papers

Publications

- Set Identification of Panel Data Models with Interactive Effects via Quantile Restrictions, ***Economics Letters***, forthcoming.
- Estimating the Common Break Date in Large Factor Models, ***Economics Letters***, 2015.
- Detecting Big Structural Breaks in Large Factor Models, ***Journal of Econometrics***, 2014. (with J.J. Dolado and J. Gonzalo)

Working Papers

- Quantile Factor Models, (with J.J Dolado and J. Gonzalo). ***Econometrica, 2nd Round R&R*** .
- Estimating Quantile Panel Data Models with Interactive Effects.
- Nonparametric Quantile Regressions for Panel Data Models.

In Progress

- A Simple Estimator For Quantile Panels Based on Smoothed Quantile Regressions. (with Yulong Huo)
- Correlated Common Effects Estimation of Nonlinear Panel Data Models with Interactive Fixed Effects.

Conferences and Seminars

2010: Cass Business School, London.

2011: Econometric Society European Meeting, Oslo; Universidad Carlos III de Madrd.

2012: Universitat Autonoma de Barcelona; Time Series Workshop, Zaragoza; Tsinghua Econometric Conference, Beijing; SETA, Shanghai; Econometric Society Australasian Meeting, Melbourne; CFE 2012, Oviedo; Simposio SEA, Vigo; Oxford.

2013: CFE 2013, London.

2014: Econometric Society Asian Meeting, Taipei; Econometric Society China Meeting, Xiamen.

2015: CFE 2015, London.

2016: University of York; HUST.

2017: YEAP 2017, Remin University of China; HUST; 2017 Shanghai Econometric Workshop, SUFE; Econometric Society China Meeting, Wuhan University.

2018: YEAP 2018, SUFE. 2018 Shanghai Econometric Workshop, SUFE

2019: YEAP 2019, SJT. Singapore Management University (scheduled). Xiamen University (scheduled). 2019 Shanghai Econometric Workshop, SUFE (scheduled). EcoSta 2019, Taiwan (scheduled).

Referee for

Econometric Theory, Frontier of Economics in China, Journal of Econometrics, Macroeconomic Dynamics, Studies in Nonlinear Dynamics & Econometrics, Journal of Business and Economic Statistics.

Honors and Awards

- Student scholarship, Department of Economics, Universidad Carlos III de Madrid, 2007.
- FPI scholarship, Spanish Government, 2008-2012.
- Champion of the the Econometric Game, Amsterdam, 2009.
- Captain of the University Team in the Econometric Game, Amsterdam, 2010.
- Spanish Ministerio de Ciencia e Innovacion Grants ECO2010-19357, 2010.
- Premio Extraordinario de Doctorado (Extraordinary PhD Prize), Universidad Carlos III de Madrid.
- NSFC — 71703089.

Teaching

Carlos III

- Undergraduate: Teaching Assistant of Macroeconomics, International Trade and Time Series Analysis.
- Graduate: Teaching Assistant of Mathematics, Macroeconometrics and Time Series Analysis.

Oxford

- Teaching Assistant of Econometrics (1st year M.Phil).
- Lecturer of Advanced Econometrics (2nd year M.Phil).

SUFE

- Undergraduate: Intermediate Macroeconomics.
- Graduate: Big Data Analysis, Advanced Econometrics.