

Personal Details:

Bin Peng

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Education:

- 2009–2013: PhD in Econometrics, Monash University.
Supervisors: Prof. Giovanni Forchini & Prof. Don Poskitt
- 2012.1–2012.5 & 2011.1–2011.5: Visiting Research Student, University of Surrey
- 2008–2009: MSc in Applied Econometrics, Monash University.
- 2003–2007: BSc in Mathematics, Nanjing University.

Academic Appointments:

- 2019.7–now: Senior Lecturer, Department of Economics, Deakin University
- 2017.4–2019.6: Senior Lecturer, Department of Economics, University of Bath
- 2013.6–2017.3: Post-doc Research Fellow, University of Technology Sydney

Teaching Experiences:

Postgraduate:

- 2018–2019: ES50119 Applied Financial Economics
- 2017–2018: ES50060 Econometrics for Economics and Finance, ES50100 Econometric Theory
- 2016: ECON940 Statistics for Decision Making

Undergraduate:

- 2016: 23567 Intermediate Microeconomics
- 2016: ECON339 Applied Financial Modelling
- 2013: ETX1100 Economic Statistics (Tutor)
- 2010–2013: ETF2700 Mathematics for Business (Tutor)

Refereed Journal Articles:

1. Varying-Coefficient Panel Data Models with Nonstationarity and Partially Observed Factor Structure (with C. Dong and J. Gao) **Conditionally accepted at Journal of Business & Economic Statistics**
2. ‘Semiparametric Single-Index Panel Data Models with Interactive Fixed Effects: Theory and Practice’ (with G. Feng, L. Su and T. Yang) **Journal of Econometrics** (2019), 212, 607-622.

3. ‘Inference on a Semiparametric Model with Global Power Law and Local Nonparametric Trends’ (with J. Gao and O. Linton) **Econometric Theory** (2019), forthcoming.
4. ‘Estimation in a Semiparametric Panel Data Model with Nonstationarity’ (with C. Dong and J. Gao) **Econometric Reviews** (2019), forthcoming.
5. ‘Productivity and Efficiency at Bank Holding Companies in the U.S., 1986-2013: Evidence from A Bayesian Stochastic Distance Frontier Model with Time-varying Heterogeneity’ (with G. Feng and X. Zhang), **Journal of Productivity Analysis** (2017), 48, 179-192.
6. ‘Variable Selection for a Categorical Varying-Coefficient Model with Identifications for Determinants of Body Mass Index’ (with J. Gao, Z. Ren and X. Zhang), **Annals of Applied Statistics** (2017), 11, 1117-1145.
7. ‘A Varying-Coefficient Panel Data Model with Fixed Effects: Theory and an Application to US commercial banks’ (with G. Feng, J. Gao, and X. Zhang), **Journal of Econometrics** (2017), 196, 68-82.
8. ‘Inference on Modelling Cross-Sectional Dependence for a Varying-Coefficient Model’, **Economics Letters** (2016), 145, 1-5.
9. ‘Semiparametric Single-Index Panel Data Models with Cross-Sectional Dependence’ (with C. Dong and J. Gao), **Journal of Econometrics** (2015), 188, 301-312.

Work in Progress:

1. Nonparametric Estimation of Large Covariance Matrices with Conditional Sparsity (with H. Wang, D. Li and C. Leng)
2. Time-Varying Income Elasticities of Healthcare Expenditure for the OECD and Eurozone (with I. Casas, J. Gao and S. Xie)
3. A Unified Approach in Sieve Estimation for Nonparametric Time Series Models with Diverse Variables (with C. Dong and O. Linton)
4. An Integrated Panel Data Approach to Modelling Economic Growth (with J. Gao and G. Feng)
5. Panel Data Models with Potentially Misspecified Unknown Factors (with F. Liu and Y. Yang and H. Zhu)
6. M-estimation on Nonseparable Panel Data Models
7. Modelling healthcare costs: A semiparametric extension of generalised linear models (J. Chen, Y. Gu and A. M. Jones)

Invited Talks & Conference Presentations:

2018 *York Econometrics Symposium*, University of York, U.K.

2016 *CEPA/SoE-AIBE Joint Workshop on Advances in Economic Measurement*, University of Queensland, Australia.

2015 *New Zealand Econometric Study Group Meeting*, Queensland University of Technology, Australia.

2014 *Econometrics Society Australasian Meeting*, Tasmania, Australia.

2013 *Econometrics Society Australasian Meeting*, Sydney, Australia.

2012 *Econometrics Society Australasian Meeting*, Melbourne, Australia.

2011 *New Zealand Econometric Study Group Meeting*, University of Otago.

Grants:

- 2015: Business Research Grant (\$3762), University of Technology, Sydney.
- 2014: Business Research Grant (\$6939), University of Technology, Sydney.
- 2013: Postgraduate Publication Award (\$6000), Monash University.
- 2009-2013: Monash Research Graduate Scholarship & Faculty of Business and Economics Scholarship, Monash University.

Other Professional Activities:

- Academic Service:
 - 2018-2019: Seminar Coordinator
 - 2017: Session organizer, CFE-CMStatistics Conference