Wendun Wang

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Employment

2019–: Associate Professor, Econometric Institute, Erasmus University Rotterdam

2018– : Research Fellow of the Tinbergen Institute, the Netherlands

2013–2019: Assistant Professor, Econometric Institute, Erasmus University Rotterdam

2013–2017: Candidate Research Fellow of the Tinbergen Institute, the Netherlands

Visiting positions

2018 (03–04): Visiting scholar, School of Economics, Singapore Management University

2017 (08–09): Visiting scholar, Business School, University of Sydney

Education

2010–2013: Ph.D., Economics, CentER, Tilburg University

2009–2010: Research Master, Economics, CentER, Tilburg University

2007–2009: M.S., Economics, Xiamen University

2005–2007: B.A., Economics, Xiamen University

2003–2007: B.E., Automation (System Engineering), Xiamen University

Professional Service

Associate Editor, *Journal of Econometric Methods*, 2023–

Associate Editor, *Econometrics*, 2022–

Scientific Program Committee, EcoSta, 2023

Grants and Scholarships

EUR Fellowship €135,000, 2017–2019, "Estimating Panel Data Models with Heterogeneity and Structural Instability"

Visiting Scholar Program, University of Sydney, $5900, August–September, 2017

CentER scholarship, Tilburg University, €4800, 2010

Publications

1. "Optimal model averaging for single-index models with divergent dimensions", with Xinyu Zhang, Guohua Zou, and Jiahui Zou, *Statistica Sinica*, forthcoming
2. "Estimation of panel group structure models with structural breaks in group memberships and coefficients", with Robin Lumsdaine and Ryo Okui, *Journal of Econometrics* (2023), 233:45-65
3. "Multi-dimensional latent group structures with heterogeneous distributions: Identification and Estimation", with Heng Chen and Xuan Leng, *Journal of Econometrics* (2023), 233:1-21
4. "Optimal model averaging for divergent-dimensional Poisson regressions", with Xinyu Zhang, Guohua Zou, and Jiahui Zou , *Econometric Reviews* (2022), 41:775-805
5. "Too similar to combine? On negative weights in forecast combination", with Peter Radchenko and Andrey Vasnev, *International Journal of Forecasting* (2023), 39:18-38
6. "Deleting unreported innovation", with Ping-Sheng Koh, David Reeb, Elvira Sojli, and Wing Wah Tham, *Journal of Financial and Quantitative Analysis* (2022), 57:2324-2354

   Best paper winner at Northern Finance Association, 2018
7. "Heterogenous structural breaks in panel data models", with Ryo Okui, *Journal of Econometrics* (2021), 220:447-473
8. "Panel threshold regressions with latent group structures", with Ke Miao and Liangjun Su, *Journal of Econometrics* (2020), 214: 451–481
9. "To pool or not to pool: What is the good strategy for parameter estimation and forecasting in panel regressions?", with Richard Paap and Xinyu Zhang, *Journal of Applied Econometrics* (2019), 34: 724–745
10. "Optimal model averaging estimation for partially linear models", with Xinyu Zhang, *Statistica Sinica* (2019), 29: 693–718

11. “Sovereign credit risk, macroeconomic dynamics, and financial contagion: Evidence from Japan”, with Zongxin Qian and Kan Ji, *Macroeconomic Dynamics* (2017), 21: 2096–2120

12. “The forecast combination puzzle: A simple theoretical explanation”, with Gerda Claeskens, Jan R. Magnus, and Andrey Vasnev, *International Journal of Forecasting* (2016), 32: 754–762

    List of most cited articles at IJF since 2016

13. “Weighted average least square prediction”, with Jan R. Magnus and Xinyu Zhang, *Econometric Reviews* (2016), 35: 1040–1074

14. “Concept-based Bayesian model averaging and growth empirics”, with Jan R. Magnus, *Oxford Bulletin of Economics & Statistics* (2015), 76: 874–897.

15. “Natural resources, institutional quality, and economic growth in China”, with Kan Ji and Jan R. Magnus, *Environmental & Resource Economics* (2014), 57: 323–343

Seminar and Conference Presentation

2023: IAAE (Oslo), International Conference of Panel Data (Amsterdam), International Workshop of Time Series and Panel Data in Honour of Cheng Hsiao (Xiamen), Asian Meeting of Econometric Society (Singapore), EcoSta (Tokyo), University Carlos III of Madrid (scheduled), University of Southampton (scheduled)

2022: University of Cyprus, KU Leuven, EcoSta (online), International Conference of Panel Data (Bertinoro), CFE-CMStatistics (online)

2020: European Commission Joint Research Center (cancelled),

2019: Maastricht University, Queen Mary University of London, University of York, University of Sydney, Royal Economic Society Conference (U Warwick), Asian Meeting of Econometric Society (Xiamen), China Meeting of Econometric Society (Guangzhou), Sun Yat-sen University, IAAE (Nicosia), International Conference of Panel Data (Vilnius), NBER Summer Institute (Boston)

2018: Nanyang Technological University, Statistics Meeting (EUR), Conference of the International Society for Nonparametric Statistics (Salerno, invited), EcoSta (HK, invited), Dongbei Econometric Workshop (Dalian), Workshop of Methods in International Finance Network (UCLouvain), Queen Mary University of London, CMStatistics and CFE (Pisa, invited)

2017: Rhenish Multivariate Time Series Econometrics Meeting (Rotterdam), University of Groningen, Econometric Society Asian Meeting (HK), Acadamia Sinica, Chinese Academy of Sciences, Shanghai Econometric Workshop (invited), IAAE (Sapporo), International Panel Data Conferences (Thessaloniki), University of Sydney, Macquarie University, University of Technology Sydney, Xiamen University, University of Tilburg

2016: Econometric Society Australasian Meeting (Sydney) and China Meeting (Chengdu), University of Sydney

2015: International Panel Data Conference (Budapest), Netherlands Econometric Study Group (Maastricht), Xiamen University, Renmin University of China, Chinese Academy of Sciences, Dongbei University of Finance and Economics

2014: International Symposium of Forecasting (Rotterdam)

2013: Royal Economic Society PhD Meeting (QMUL), Netherlands Econometric Study Group (Amsterdam), University of Groningen, Erasmus University Rotterdam

2012: 23th $(EC)^2$ Conference (Maastricht), Netherlands Econometric Study Group (Groningen)

Conference Organization

- Netherlands Econometric Study Group, Rotterdam, 2023
- Annual International Econometrics PhD Conference, Rotterdam, 2022–
- Workshop on Microeconometrics and Network Analysis, Rotterdam, 2022

Referee

International Economic Review, Journal of Econometrics, Journal of American Statistical Association, Journal of Business & Economic Statistics, Journal of Computational and Graphical Statistics, Journal of Economic Behavior & Organization, Journal of Financial Econometrics, Economics letters, Econometrics and Statistics, Oxford Bulletin of Economics & Statistics, Empirical Economics, Statistics and its Interface, Statistical Papers, Communication in Statistics
Canada Social Sciences and Humanities Research Council, Research Grants Council of Hong Kong, The British Academy Funding

Teaching

Erasmus University Rotterdam

- Advanced Econometrics, 2015–
- Applied Microeconometrics, 2016
- Time Series Econometrics for Macroeconomics, 2019–
- Seminar Case Studies, 2014–
- Bachelor and Master thesis supervision

Tilburg University

- Proofs and Techniques, 2010–2013
- IT skills, 2010–2013
- Mathematics I, 2012
- Statistics for pre-master, 2013