He Wang

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Education

University of California, Riverside — Riverside, CA, USA
Ph.D., Economics, Department of Economics — June 2018 (expected)

University of California, Riverside — Riverside, CA, USA
Ph.D. Candidate, Economics, Department of Economics — December 2015

University of Cincinnati — Cincinnati, OH, USA
M.A., Applied Economics, Department of Economics — March 2012

Shandong Economics University — Jinan, Shandong, China
B.A., International Economics and Trade, Department of Economics — July 2010

Research Interests

Econometric Theory
Applied Econometrics
Financial Risk Analysis based on quantiles, expectiles, expected shortfalls.

Research Papers

1. "Second-order Bias and MSE of Quantile Estimators." *Job market paper*, October 2017.
2. "Second-order Bias Correction of Quantile Estimator in Financial Time Series: Applications to Value-at-Risk." *Working paper*, October 2017.
3. "Second-order Asymptotic Properties of Expectile Estimators." *Working paper*, October 2017.

Conference and Seminar Presentations

1. October 21, 2017: "Second-order Bias and MSE of Quantile Estimators", Presented at the 10th Annual California Econometrics Conference (CEC2017) at Stanford University, Graduate School of Business.
   Conference Program: https://www.gsb.stanford.edu/faculty-research/faculty/conferences/california-econometrics

2. September 29, 2017: "Second-order Bias and MSE of Quantile Estimators", Presented at the UCR Department of Economics, Fall 2017 Econometrics Seminar Series. Seminar Program:
   http://economics.ucr.edu/seminars_colloquia/2017-18/econometrics/fall.html

3. October 3, 2016: "Second-order Bias and MSE of Quantile and Expectile Estimators", Presented at the UCR Department of Economics, Fall 2016 Econometrics Seminar Series. Seminar Program:
   http://economics.ucr.edu/seminars_colloquia/2016-17/econometrics/fall.html

Journal Referee

Empirical Economics
Journal of Quantitative Economics
Econometrics
Communications in Statistics – Theory and Methods

Teaching Experiences

Teaching Assistant UCR, 2014-2017

Ph.D. level: Taught weekly discussion session

- Econ 205A, Econometrics (for Prof. Tae-Hwy Lee), Fall 2016

Undergraduate: Taught three weekly one-hour discussion or lab sessions for each course

- Econ 003, Introduction to Microeconomics
- Econ 101, Statistics for Economics
- Econ 105B, Intermediate Macroeconomics
- Econ 107, Introductory Econometrics

Instructor UCR, 2017

Ph.D. Mini Math-Stat:

- Pre-course for new Ph.D. students, September 2017.
- Taught 25 hours over 3 weeks.
- Taught probability theory and mathematical statistics at graduate level.

Undergraduate:

- Econ 103, Intermediate Macroeconomics, June 26-July 30, 2017 (Summer Session A, 5 weeks)
    - Taught 30 hours over 5 weeks, 6 hours per week.
- Econ 101, Statistics for Economics, September 28-December 8, 2017 (Fall quarter, 11 weeks)
    - Taught 30 hours over 10 weeks, 3 hours per week.
    - 177 students enrolled
    - Had 4 TAs for 6 discussion sessions plus 6 lab sessions

Work Experiences

Internship, Bank of China, Jinan, Shandong, China July-August 2009

Skills

Software: Matlab, R, Eviews, Stata, LaTeX, Microsoft Office (Excel)
Language: Chinese Mandarin (native), English (fluent)

References (alphabetical)

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Tae-Hwy Lee (co-chair)
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Aman Ullah (co-chair)
Distinguished Professor of Economics
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