DANAN WANG

Personal Information: Female, Chinese Citizen Email: dandanwang0614@gmail.com

Education:

2013-2017 Ph.D. in Economics, Cardiff University.
Thesis Title: "Bias Assessment and Reduction for Limited Information Estimation in General Dynamic Simultaneous Equations Models".
2012-2013 MRes. in Economics, Cardiff University, UK, Distinction.
2011-2012 MSc in Economics, Cardiff University, UK, Distinction, Highest Grades.
Dissertation: *Labor Search and Matching Theory in Macroeconomics (Real Business Cycle)-the DSGE Framework.*
2010-2011 MSc. in Financial Economics, Cardiff University, UK, Distinction, Runner up
Dissertation: *Supply side policy and unemployment rates in the UK.*
2002-2006 BSc. in Economic and Business, NanTong University, China, Distinction.

Employment:

2021- Assistant Professor, LiaoNing University, Li'an Min Advanced Institute of Finance and Economics
2017- 2021 Assistant Professor, Carlos III University of Madrid, Statistic department, Spain.
2006-2009 Tax Consultant, Schaeffler Group (China), China.

Honors, Scholarships, and Fellowships:

2019-2020 Teaching Awards, Carlos III University of Madrid
2019 Juan de la Cierva prize for individuals in Economics, 3rd position.
2011-2016 Julia Hodge Scholarship.
2015 Cathie Marsh bursary, Royal Statistic Society.
2015 The summer School Scholarship, Cardiff University.
2012 MSc Dissertation Prize.
2011 MSc Total Score Runner Up Prize.

Teaching and Research Fields:

Primary fields: Time series Econometrics; Machine Learning in Economics and Finance.
Secondary fields: Statistics.

Academic visiting:

2018 short term visitor, Capital University of Economics and management.
2017,2016, 2015 IFS center UCL; Oxford University, Visiting Researcher.
2015, 2014, 2013 (Oct. - Dec.) Alicante University, Spain, Visiting Researcher.

Teaching Experience

Carlos III University of Madrid(Assistant Professor):

2019/2020 Causal Inference for Master of Social Science, Lecturer (Spring semester);
Time series analysis and forecasting for Master in Big Data, Lecturer (Fall Semester);
Statistics II for Master in Social Science, Lecturer (Fall Semester)
Econometrics for Master in Business and Quantitative Methods, Lecturer (Fall semester)
2018/2019 Econometric II for degree of Finance and accounting, Lecturer (Fall semester);
Econometric I for degree of Finance and accounting, Lecturer (Spring semester);
Causal Inference for Master in Social Science, Lecturer (Spring semester).

2017/2018 Econometric II for degree of Finance and accounting, Lecturer (Fall semester);
Econometric I for degree of Finance and accounting, Lecturer(Spring semester).

The University of Warwick(Teaching Fellow):

2016/2017 EC236: Topics in Applied Economics, Lecturer;
Joint module with Prof. Robin Naylor (Econometric methods in applied economics).
EC226: Econometrics1 (Undergraduate), TA for Prof. Jeremy Smith.

Cardiff University (Teaching Assistant):

2014/2015 Postgraduate Mathematical Methods, Undergraduate Advanced Econometrics, Postgraduate Empirical Finance (Theoretical time series).
2013/2014 Undergraduate Microeconomic Analysis.
2012/2013 Undergraduate Advanced Econometrics.
2011/2012 Undergraduate Advanced Econometrics, Postgraduate Quantitative Method, Postgraduate Advanced Macroeconomics.

Supervision Experience:

2021- Master Dissertation, 2 students, LiaoNing University
2019 Master Dissertation.in modelling Realized Volatility in Bitcoin, UC3M
2016/2017 Undergraduate students final year dissertation, 11 students, University of Warwick;
Master students' dissertation, 5 students, University of Warwick.
2013-2015 Postgraduate Dissertation Assistant, Cardiff University.

Professional Activities(talks):

2021 University of Amsterdam(online).
2020 Carlos III University of Madrid (online).
2019 IAAE 2019 Annual Conference, University of Cyprus;
Workshop on Modelling Economic and Financial Time Series, Carlos III University of Madrid (Co-organizer).
2018 MAF (2018), Carlos III University of Madrid;
Econometric Study Group Conference, University of Bristol, UK.
2017 Econometric Study Group Conference, University of Bristol, UK;
University of Musenster; Nottingham Trent University;
Shandong University.
2016 EEA-ESEM 2016 European Meeting, The Econometric Society, Geneva, Switzerland;
Econometric Study Group Conference, University of Bristol, UK;
4th RCEA Time Series Econometrics Workshop, Rimini, Italy;
Faculty Internal Seminar, Cardiff University, UK;
University of Warwick; UK.
2015 Royal Statistic Society 2015 Annual Conference, Exeter University, UK;
Frontiers of Theoretical Econometrics Conference, in celebration of Donald Andrews' 60th birthday, University Konstanz, Germany;
Workshop on the Econometrics and Statistics of Efficiency Analysis, Lecce, Italy; Quantitative Economics Doctorate Jamboree, Cardiff University, UK;
Alicante University Seminar, Alicante, Spain.

Referee Journal of time series analysis; Economics letter; Journal of Applied Econometrics, Econometric Theory.

Computer Skills R, PYTHON, MATALAB, STATA, EVIEWS, BASH SHELL, CSS, MATHEMATICA, SAGEMATH, C++.

Completed Papers:
"Mixed Random Forest, Cointegration, and Forecasting Gasoline Prices" (with Alvaro Escribano), the International Journal of Forecasting 37.3, (2021), DOI: 10.1016/j.ijforecast.2020.12.008;

"A Comparison of Limited Information Estimators in Dynamic Simultaneous Equations Models"(With Professor Garry Phillips) (submitted);

"Bias Assessment and Reduction for the 2SLS Estimator in General Dynamic Simultaneous Equations Models" (With Professor Garry Phillips) (R&R);

"Bias Approximation and Reduction in the pth-order Dynamic Reduced Form" (With Professor Garry Phillips);

"Mixed Random Forest Evaluation and Inflation Forecast" (with Alvaro Escribano).

Research Paper(s) in Progress:

"Using sentiment analysis in the cryptocurrency prediction";

"Forecasting the bitcoin volatility: Do jumps help?" (with Helena Veiga and Ignacio Adana);

" Bitcoin Realized Volatility modelling and Forecasting in rich data enviroment" (with Helena Veiga);

"Regularization for Dynamic Stochastic General Equilibrium Models" (With Wen Xu);

"Lasso-Type Estimators in the Non-linear panel model".