

MINGLI CHEN

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EMPLOYMENT AND AFFILIATION

Assistant Professor, Department of Economics, University of Warwick, UK, September 2015 – present

Research Associate, CeMMAP, September 2015 – present

ACADEMIC VISITING

Visiting Scholar, Department of Economics, University of California, Berkeley, August – December 2017 (scheduled)

Short-Term Visitor, Center for International Research on the Japanese Economy(CIRJE), University of Tokyo, April-May 2017.

Short-Term Visitor, Institute of Statistical Mathematics, Tokyo, April 2017

EDUCATION

Ph.D., Economics, Boston University, Boston MA, May 2015

Dissertation Title: *Research Related to High Dimensional Econometrics*

Dissertation Committee: Pierre Perron, Iván Fernández-Val, Marc Rysman, Victor Chernozhukov (MIT)

B.A., Information and Computing Science, Shanghai University, Shanghai, China, July 2009

FIELDS OF INTEREST

Econometrics, Time Series Econometrics, Financial Econometrics, Empirical IO

TEACHING

Advanced Econometric Theory (first year Ph.D.), Department of Economics, University of Warwick, Spring 2016, Spring 2017

Research in Applied Economics (undergraduate thesis), Department of Economics, University of Warwick, Fall 2015 – Spring 2016, Fall 2016 – Spring 2017

ACADEMIC WORK EXPERIENCE

Visiting Graduate Fellow, Federal Reserve Bank of Boston, August 2013 – 2015

Research Assistant, Professor Pierre Perron, Department of Economics, Boston University, Fall 2010, Spring 2014, Fall 2014

Research Assistant, Professor Iván Fernández-Val, Department of Economics, Boston University, Summer 2011-Spring 2012, Spring 2013- Fall 2013

Research Assistant, Professor Marc Rysman, Department of Economics, Boston University,
Fall 2011, Spring 2012, Summer 2012, Fall 2012
Research Assistant, Professor Joshua Lustig, Department of Economics, Boston University,
Summer 2011

FELLOWSHIPS, HONORS AND AWARDS

Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and
Economic Statistics, 2017
Co-Winner of LABOUR Prize, Seventh Italian Congress of Econometrics and Empirical
Economics (ICEEE 2017)
Travel Grant Awards, Econometric Society World Congress, August 2015
Travel Grant, Department of Economics, Boston University, June 2013
Dean's Fellowship, Boston University, Fall 2009–Spring 2011
Teaching Fellowship, Department of Economics, Boston University, Fall 2009, Spring 2010
2nd prize, Contemporary Undergraduate Mathematical Contest in Modeling, October 2008

WORKING PAPERS

“Estimation of Nonlinear Panel Models with Multiple Unobserved Effects”
“Dating Structural Breaks using Lasso-Type Estimators” (with Pierre Perron)
“Interactive Fixed Effects in Nonlinear Panel Data Models with Large N, T” (with Iván
Fernández-Val and Martin Weidner)
“Quantile Graphical Models: Prediction and Conditional Independence with Applications to
Financial Risk Management” (with Alexandre Belloni and Victor Chernozhukov)

R-PACKAGES

“Rearrangement” (with Wesley Graybill, Victor Chernozhukov, Iván Fernández-Val and
Alfred Galichon), published on the Comprehensive R Archive Network
“Counterfactual” (with Victor Chernozhukov, Iván Fernández-Val and Blaise Melly),
published on the Comprehensive R Archive Network

WORK IN PROGRESS

“Consumer Payment Choice: Heterogeneity in Transaction-Level Data” (with Marc Rysman)
“Bayesian Inference for Nonlinear Panel Data Models with Interactive Fixed Effects”

REFeree EXPERIENCE

Journal of Econometrics (3), *Journal of Business & Economic Statistics* (3), *Econometric
Reviews*, *Econometric Theory*, *Statistica Sinica*, *Annals of Economics and Statistics*,
Economic Inquiry, *Biometrika*

CONFERENCES

2017 International Panel Data Conference (IPDC), Thessaloniki, Greece, July 2017
2017 Asian Meeting of the Econometric Society, Hong Kong, China, June 2017 (Invited)
Seventh Italian Congress of Econometrics and Empirical Economics (ICEEE 2017), Messina,
Italy, January 2017 (Co-Winner of LABOUR Prize)
11th International Conference on Computational and Financial Econometrics, Seville, Spain,
December 2016 (Invited Session)
Econometric Society European Winter Meeting, Milan, Italy, December 2015
Econometric Society World Congress, Montreal, Canada, August 2015
Econometrics Summer Masterclass and Workshop, University of Warwick, Coventry, UK,
June 2015

Boston University/Boston College Green Line Econometrics Meeting, Boston, MA,
November 2013, December 2014
International Symposium on the Analysis of Panel Data, Xiamen University, June 2013

SEMINARS

2017 (scheduled): University of Tokyo, Institute of Statistical Mathematics, Warwick
Business School (Finance, Brown Bag Workshop)
2016: Bristol, Humboldt U. Berlin, Boston College, Warwick (Stats Department), University
of Connecticut
2015: Cambridge, Iowa, LSE, NYU Shanghai, Queen's, RPI, UIUC, UPenn, U Washington,
Warwick

Ph.D. ADVISING

Zizhong Yan
Nikolas Kuhlen

OTHERS

(Co-)organizer, Econometrics Seminar and Workshop Series at Warwick, 2015 – present
Research Associate, CeMMAP, September 2015 – present
Junior Hiring Committee, 2015-2017

LANGUAGES: English (fluent), Chinese (native)

REFERENCES

Professor Pierre Perron

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Professor Iván Fernández-Val

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Professor Victor Chernozhukov

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