

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

External Fellow, Centre for Panel Data Analysis, University of York, June 2017 – present

ACADEMIC VISITING

Visiting Assistant Professor, Department of Economics, University of California, Berkeley,
September– December 2017

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

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

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)

*Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and
Economic Statistics, 2017

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

FELLOWSHIPS, HONORS AND AWARDS

Alan Turing Institute Seed Funding (Co-PI, £4,500)

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

PUBLICATION

Counterfactual: An R Package for Counterfactual Analysis
with Victor Chernozhukov, Iván Fernández-Val, and Blaise Melly
The R Journal, Volume 9, Issue 1, June 2017, pp. 370-384

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

REFeree EXPERIENCE

Journal of Econometrics (4), *Journal of Business & Economic Statistics* (3), *Econometric Reviews*, *Econometric Theory*, *Statistica Sinica*, *Annals of Economics and Statistics*, *Economic Inquiry*, *Econometrics and Statistics*, *Biometrika*, *Journal of the American Statistical Association*

CONFERENCES

2017 California Econometrics Conference, Stanford Graduate School of Business and SIEPR, October 2017
2017 International Panel Data Conference (IPDC), Thessaloniki, Greece, July 2017
3rd UCL Workshop on the Theory of Big Data, London, UK, June 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

2018 (scheduled): Erasmus University Rotterdam
2017: University of Tokyo, Institute of Statistical Mathematics, Warwick Business School (Finance, Brown Bag Workshop), UC Berkeley, UC Davis
2016: University of Bristol, Humboldt U. Berlin, Boston College, Warwick (Stats Department), University of Connecticut

2015: University of Cambridge, University of Iowa, LSE, NYU Shanghai, Queen's University, RPI, UIUC, University of Pennsylvania, University of Washington, University of Warwick

PH.D. ADVISING

Zizhong Yan, Nikolas Kuhlen

OTHERS

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