LIANG CHEN

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CONTACT

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EMPLOYMENT

- 2020 – present, Assistant Professor
  HSBC Business School, **Peking University**
- 2016 -- 2020, Assistant Professor
  School of Economics, **Shanghai University of Finance and Economics**
- 2013 -- 2016, Postdoctral Research Fellow
  Department of Economics and Nuffield College, **University of Oxford**

EDUCATION

- 2007 -- 2013, Ph.D. in Economics (Cum Laude), **Universidad Carlos III de Madrid**
- 2003 -- 2007, B.S. in Economics, **Huazhong University of Science and Technology**

RESEARCH INTEREST

Econometric theory, applied econometrics.

RESEARCH PAPERS

- **Publications**

1. Two-step estimation of quantile panel data models with interactive fixed effects, **Econometric Theory**, forthcoming.
2. A simple estimator for quantile panel data models using smoothed quantile regressions (with Yulong Huo), **The Econometrics Journal** 24 (2021): 247-263.
3. Quantile factor models (with J.J. Dolado and J. Gonzalo), **Econometrica** 89.2 (2021): 875-910.

4. Set identification of panel data models with interactive fixed effects via quantile restrictions, **Economics Letters** 137 (2015): 36-40.
5. Estimating the common break data in large factor models, **Economics Letters** 131 (2015): 70-74.
6. Detecting big structural breaks in large factor models (with J.J. Dolado and J. Gonzalo), **Journal of Econometrics** 180.1 (2014): 30-48.

- **Working Papers**

1. Nonparametric quantile regressions for panel data models with large T.
2. Common correlated effects estimation of nonlinear panel data models.
3. Revisiting the effects of CO2 on global warming: a quantile factor approach (with J.J. Dolado, J. Gonzalo and A. Ramos).
4. Estimation of characteristic-based quantile factor models (with J.J. Dolado, J. Gonzalo and H. Pan).

REFEREE FOR

Journal of Econometrics, Management Science, Econometric Theory, Journal of Business and Economic Statistics, Frontier of Economics in China, Macroeconomic Dynamics, Studies in Nonlinear Dynamics & Econometrics, Journal of Multivariate Analysis, Economic Modelling, Econometrics, Journal of Royal Statistical Society: Series A, Statistical Modelling.

HONORS AND AWARDS

- Student scholarship, Department of Economics, Universidad Carlos III de Madrid, 2007.
- FPI scholarship, Spanish Government, 2008-2012.
- Champion of the Econometric Game, Amsterdam, 2009.
- Captain of the University Team in the Econometric Game, Amsterdam, 2010.
- Spanish Ministerio de Ciencia e Innovacion Grants ECO2010-19357, 2010.
- Premio Extraordinario de Doctorado (Extraordinary PhD Prize), Universidad Carlos III de Madrid.
- National Nature Science Foundation of China, 71703089.
- University Teaching Award, SUFE, 2017
- 2020 --- 2021 Award for Teaching Excellence, PHBS

TEACHING EXPERIENCE

- **PHBS**
  - Graduate: Advanced Econometrics I, Advanced Econometrics II (time series), Advanced Economics III (panel data), Time Series Econometrics.

- **SUFE**
    - Undergraduate: Intermediate Macroeconomics.
    - Graduate: Big Data Analysis, Advanced Econometrics, Financial Econometrics.
    - MBA: Intermediate Macroeconomics.
- **Oxford**
    - TA of Econometrics (1st year M. Phil).
    - Lecturer of Advanced Econometrics (2nd year M. Phil).
- **Carlos III**
    - Undergraduate: TA of Macroeconomics, International Trade and Time Series Analysis.
    - Graduate: TA of Mathematics, Macroeconometrics and Time Series Analysis.

CONFERENCES AND INVITED SEMINARS (Since 2018)

2018: YEAP, Shanghai; Econometric Society China Meeting, Fudan University, Shanghai; Wuhan University, Huazhong University of Science and Technology; Shanghai Workshop of Econometrics, SUFE.

2019: YEAP, Shanghai Jiao Tong University; Forum of Quantitative Economics, Huazhong University of Science and Technology; Singapore Management University; Capital University of Economics and Business; Xiamen University; ISER, Jinan University; Peking University HSBC Business School.

2020: Chinese University of Hong Kong (Shenzhen); Wuhan University; Durham University Business School; Academy of Mathematics and Systems Science, Chinese Academy of Sciences; AEA annual meeting, San Diego.