July 15, 2019

CURRICULUM VITAE

WANG Wenjie
Assistant Professor
Programme of Economics, School of Social Sciences
Nanyang Technological University, Singapore

Academic Qualifications

2013 PhD (Economics), Kyoto University

2009 MA (Economics), Kyoto University

2004 BA (Foreign Language), Shanghai Univeristy of International Business and Economics

Professional Qualifications / Memberships

2016 - Present Member of Royal Economic Society

2015 - Present Member of Econometric Society

Summary of Working Experience

May 2018 - Present	Assistant Professor, School of Social Sciences, Nanyang Technological University
Oct 2015 - Apr 2018	Assistant Professor, School of Social Sciences, Hiroshima University
Apr 2013 - Sep 2015	Postdoctoral Research Fellow, School of Economics, Kyoto University

Academic Honours and Awards

Year	Academic Honour / Award
2010-2012	Recipient, Fellowship for PhD Students, Japan Society for the Promotion of Sciences
2009-2010	Recipient, Fellowship for Foreign Students, SHARP
2008-2009	Recipient, Honours Scholarship for Foreign Students, Japan Student Service Organization

RESEARCH SUMMARY

Key Areas of Research

- Econometric Theory, Microeconometrics, Causal Inference, Policy Evaluation
- Behavioral Economics, Experimental Economics, Financial Econometrics

Research Awards / Recognition

Year	Research Award / Recognition
2015	Travel Grant, Association of Environmental and Resources Economists
2013	Best Paper Award, 7th Spring Meeting of the Japan Statistical Society

Research Funding

External Grants

Role	Year	Project Title	Amount (S$)	Source of Grant
PI	2017 - 2020	KAKENHI Grant-in-aid for Young Scientists: Novel Bootstrap Method with Many Weak Moment Conditions	30,000	Japan Society for the Promotion of Science
PI	2010 - 2012	KAKENHI Grant-in-aid for Research Fellows: Econometric Analysis of Financial High Frequency Data with Jump Process and Microstructure Noise	17,000	Japan Society for the Promotion of Science

Internal Grants

Role	Year	Project Title	Amount (S$)	Source of Grant
PI	2018 - 2021	Start-Up Grant: Robust Method for Instrumental Variable Regression with Weak Instruments and Violation of Exclusion Restriction	34,510	Nanyang Technological University

Publications

Journal Papers

1. **Wang, W.**, and F. Doko Tchatoka (2018). On Bootstrap Inconsistency and Bonferroni-Based Size-Correction for the Subset Anderson-Rubin Test under Conditional Homoskedasticity. ***Journal of Econometrics***, 207(1),188-211.

2. Kaffo, M. and **W. Wang** (2017). On Bootstrap Validity for Specification Testing with Many Weak Instruments. ***Economics Letters***, 157, 107-111.

3. **Wang, W.**, and M. Kaffo (2016). Bootstrap Inference for Instrumental Variable Models with Many Weak Instruments. ***Journal of Econometrics***, 192(1), 231-268.

4. **Wang, W.**, and Q. Liu (2015). Bootstrap-Based Selection for Instrumental Variable Models. ***Economics Bulletin***, 35(3), 1886-1896.

5. Ida, T., and **W. Wang** (2015). A Field Experiment for Demand Response. ***Energy and Resource***, 36(3), 15-19. (in Japanese)

Conference Papers

1. Doko Tchatoka, F., and **W. Wang** (2019). Uniform Inference in GMM with Locally Misspecified Moment Conditions. The 2019 Econometric Society Australasian Meeting.

2. Doko Tchatoka, F., and **W. Wang** (2019). Uniform Inference in GMM with Locally Misspecified Moment Conditions. The 15th International Symposium on Econometric Theory and Applications.

3. **Wang, W.**, and F. Doko Tchatoka (2018). On Bootstrap Inconsistency and Bonferroni-Based Size-Correction for the Subset Anderson-Rubin Test. The 4th Annual International Conference on Applied Econometrics.

4. **Wang, W.**, and F. Doko Tchatoka (2017). On Bootstrap Inconsistency and Bonferroni-Based Size-Correction for the Subset Anderson-Rubin Test. The 2017 Asian Meeting of the Econometric Society.

5. **Wang, W.**, and F. Doko Tchatoka (2017). On Bootstrap Inconsistency and Bonferroni-Based Size-Correction for the Subset Anderson-Rubin Test. The 4th Annual Meeting of the International Association of Applied Econometrics.

6. **Wang, W.**, and T. Ida (2016). Default Effect versus Active Decision: Evidence from a Field Experiment in Los Alamos. The 12th International Symposium on Econometric Theory and Applications.

7. **Wang, W.**, and F. Doko Tchatoka (2016). On Bootstrap Inconsistency for the Subset Anderson-Rubin Test. The 2016 China Meeting of the Econometric Society.

8. **Wang, W.**, and T. Ida (2015). Default Effect versus Active Decision: Evidence from a Field Experiment in Los Alamos. The 2015 Annual Conference of the Royal Economic Society.

9. **Wang, W.**, and T. Ida (2015). Default Effect versus Active Decision: Evidence from a Field Experiment in Los Alamos. The 4th Annual Association of Environmental and Resources Economists Summer Conference.

Working Papers

1. Doko Tchatoka, F., and **W. Wang** (2019). Uniform Inference in GMM with Locally Misspecified Moment Conditions.

2. **Wang, W.** (2019). Wild Bootstrap Inference with Many Weak Instruments and Heteroskedasticity: Application to Estimation of Women's Labor Supply.

3. **Wang, W.** (2019). On the Validity of Nonparametric Bootstrap for the Subvector Anderson-Rubin Test.

4. **Wang, W.**, and T. Ida (2018). Default Effect versus Active Decision: Evidence from a Field Experiment in Los Alamos.

5. **Wang, W.** and Q. Liu (2017). GMM Model Averaging for Conditional Moment Restrictions.

Work in Progress

1. **Wang, W.** Bootstrap Inference with Many Weak Moment Conditions.

2. Dzemski, A., R. Okui, and **W. Wang**. Inference after Multiple Hypothesis Testing.

3. Doko Tchatoka, F., and **W. Wang.** Uniform Inference for Hausman Pretest.

4. **Wang, W.**, and T. Yamagata. Bootstrapping Error Factor Models with Cross-Sectional Dependence and Serial Correlation.

TEACHING SUMMARY

Courses Taught (since joining NTU)

Course Code	*Course Title*	*Academic Year*	*Course Level*
HE2004	Introductory Econometrics	AY18 – AY19	UG
HE9003	Econometrics II	AY18 – AY19	PG

SERVICE SUMMARY

Programme of Economics

Period of Appointment	**Role**
2018 - present	Member of Undergraduate Recruitment and Admission Committee