XU HAN

August 2022

Contact information

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Education

• Ph.D., Economics, minor in statistics, North Carolina State University, May 2012.
• Master in Economics, North Carolina State University, 2008.
• BA&BS, Economics and Mathematics, Renmin University of China, 2007.

Academic Position

Assistant Professor, Department of Economics and Finance, City University of Hong Kong, 2012 – 2018.
Associate Professor, Department of Economics and Finance, City University of Hong Kong, 2018 –.

Research Interests

Econometric Theory, Applied Econometrics, Economic Forecasting, Empirical Macroeconomics

Working Papers

• Path-dependent preferences and polarized public response to pandemics (with Audrey Hu and Zhengwen Liu), 2022.
• The identification and estimation of structural dynamic factor models: a unified framework, 2022.
• Likelihood ratio test for structural changes in factor models (with Jushan Bai and Jiangtao Duan), 2022.
My papers are available at: https://xuhanecon.wixsite.com/mysite/research

Publications

• Quasi-maximum likelihood estimation of break point in high-dimensional factor models (with Jushan Bai and Jiangtao Duan), 2022, *Journal of Econometrics*, in press.
• Instrumental Variable Estimation of Structural VAR Models Robust to Possible Non-Stationarity (with Xu Cheng and Atsushi Inoue), *Econometric Theory*, 2021, in press.
• Shrinkage Estimation of Factor Models with Global and Group-Specific Factors, *Journal of Business and Economic Statistics*, 2021, 39(1), 1-17.
• An upper bound for functions of estimators in high dimensions (with Mehmet Caner), *Econometric Reviews*, 2021, 40(1), 1-13.

• Estimation and Inference of Structural Changes in High Dimensional Factor Models (with Jushan Bai and Yutang Shi), *Journal of Econometrics*, 2020, 219(1), 66-100.
• Estimation and Inference of Dynamic Structural Factor Models with Over-identifying Restrictions, *Journal of Econometrics*, 2018, 202(2), 125-147.
• Determining the Number of Factors with Potentially Strong Within-Block Correlations in Error Terms (with Mehmet Caner), *Econometric Reviews*, 2017, Vol. 36, 946-969.
• Adaptive Elastic Net GMM Estimator with Many Invalid Moment Conditions: A Simultaneous Model and Moment Selection (with Mehmet Caner and Yoonseok Lee), *Journal of Business and Economic Statistics*, 2018 , 36(1), 24-46.
• Structural Changes in High Dimensional Factor Models (with Jushan Bai), *Frontiers of Economics in China*, 11(1), 22 March 2016, pp 9-39.
• Tests for Overidentifying Restrictions in Factor-Augmented VAR Models, *Journal of Econometrics*, 2015, 184(2), 394-419.
• Tests for Parameter Instability in Dynamic Factor Models (with Atsushi Inoue), *Econometric Theory*, 2015, 31(05), 1117-1152, October.
• Selecting the Correct Number of Factors in Approximate Factor Models: The Large Panel Case With Group Bridge Estimators, (with Mehmet Caner), *Journal of Business and Economic Statistics*, 2014, 32(3), 359-374.
• Ambiguity Aversion and Rational Herd Behavior (joint with Zhiyong Dong and Qingyang Gu), *Applied Financial Economics*, Vol. 20, 2010, 331-343.

Presentations

Conferences
• *North American Summer Meetings of Econometric Society*, 2011, St. Louis, MO.
• *NBER-NSF Time Series Conference*, Michigan State University, 2011, East Lansing, MI.
• *Meetings of the Midwest Econometrics Group*, 2011, Chicago, IL.
• *Triangle Econometrics Conference*, 2011, Durham, NC.
• *North American Summer Meetings of Econometric Society*, 2012, Evanston, IL.
• *CIREQ Econometrics Conference*, *Time Series and Financial Econometrics*, 2013, Montreal, Quebec, Canada.
• *North American Summer Meetings of Econometric Society*, 2013, Los Angeles, CA.
• *Tsinghua International Conference in Econometrics*, 2014, Beijing, China.
• *China Meeting of Econometric Society*, 2014, Xiamen, China.
• *Inaugural Meeting of Young Econometricians in Asian - Pacific (YEAP) Region*, 2015, Beijing, China.
• *Tsinghua International Conference in Econometrics*, 2015, PKU, Beijing, China.
• *NBER-NSF Time Series Conference*, WU, Sep. 2015, Vienna, Austria.
• *Young Econometricians in Asian - Pacific (YEAP) Region*, 2016, UIBE, Beijing, China.
• *9th Annual SoFiE Conference*, 2016, Hong Kong S.A.R., China.
• *Tsinghua International Conference in Econometrics*, 2016, Beijing, China.
• *Asian Meeting of Econometric Society*, 2017, Hong Kong S.A.R., China.
• The 1st International Conference on Econometrics and Statistics, 2017, Hong Kong S.A.R., China.

• *10th Annual SoFiE Conference*, 2017, NYU, New York, NY.
• *NBER-NSF Time Series Conference*, Northwestern University, Sep. 2017, Evanston, IL.
• *Econometric Workshop at Chinese University of Hong Kong, April 2018,* Hong Kong S.A.R., China.
• *NBER-NSF Time Series Conference*, Chinese University of Hong Kong, Aug. 2019, Hong Kong S.A.R., China.
• The 2021 IESR Micro-Econometrics Workshop, Jinan University, Dec. 2021, Guangzhou, China.
Seminars
• *Shanghai University of Finance and Economics*, 2013, Shanghai, China.
• *Wang Yanan Institute for Studies in Economics*, *Xiamen University,* 2013, Xiamen, China.
• *Hong Kong University of Science and Technology*, 2014, Hong Kong S.A.R., China.
• *Department of Statistics, Chinese University of Hong Kong*, 2016, Hong Kong S.A.R., China.
• *Department of Economics, National University of Singapore*, 2016, Singapore.
• *Department of Economics, Virginia Tech.*, 2018, Blacksburg, VA.
• *Department of Economics, Simon Fraser University*, 2018, Vancouver, Canada.
• *Department of Economics, Indiana University*, 2020, webinar.
• *Department of Econometrics and Business Statistics, Monash University*, 2021, webinar.
• *Academy of Mathematics and Systems Science*, CAS, 2021, webinar.
• *School of Economics, Fudan University*, 2022, webinar.
• *Department of Economics, Chinese University of Hong Kong*, 2022, webinar.

Awards and Honors

• Outstanding Young Alumnus, CALS , North Carolina State University, 2022.
• General Research Fund, University Grants Committee, Hong Kong, 2015, 2017, 2020, 2021, 2022.
• Early Career Scheme Grant, University Grants Committee, Hong Kong, 2013.
• Jenkins Dissertation Fellowship, North Carolina State University, 2011-2012.
• Juniun Mebane Andrews and Horace Porter Andrews Ph.D. Fellowship, North Carolina State University, 2007-2008.
• NC State Alumni Association Fellowship, North Carolina State University, 2007-2008.
• Excellent Baccalaureate Thesis in Economics, School of Economics, Renmin University of China, 2007.

Courses Taught

• EF3441A Macroeconomics for Business Strategy (undergraduate), 2013 Spring.
• EF2452 Mathematics for Economics and Finance (undergraduate), 2014 Spring, 2014 Fall, 2015 Fall, 2016 Fall, 2018 Fall, 2019 Fall, 2020 Fall, 2021 Fall.
• CB2400 Microeconomics (undergraduate), 2017 Spring, 2017 Fall, 2018 Spring, 2021 Spring, 2022 Spring.
• EF5470 Econometrics (master/PhD), 2012 Fall, 2013 Fall, 2014 Fall, 2020 Fall, 2021 Fall.

• EF5408/EF8075 Topics in Econometrics (master/PhD), 2013 Spring, 2014 Spring, 2015 Spring, 2016 Spring, 2020 Spring, 2022 Spring.
• EF8090 Advanced Econometrics (PhD), 2020 Fall, 2021 Fall.
• FB8913 Multi-disciplinary Research Workshop (PhD), 2015 Fall.
• FB5731 Business Analytics and Decision Modeling (MBA), 2018 Fall.

Student Supervision

• Chair: Guo Feng (Mphil), Ma Minghui (PhD, in progress)
• Qualifying Panel Member: Daisy Huang (PhD, 2014), Michael Owusu (PhD), OPOKU Eric Evans Osei (PhD, 2019), Joe Ng (PhD, 2020), Xiaojun Yu (PhD, 2021), Zhenzhen Chen (PhD, 2021).

Referee Experience

Bernoulli Journal, Communications in Statistics, Econometrics Journal, Econometric Reviews, Econometric Theory, International Economic Review, Japanese Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of International Money and Finance, Journal of Time Series Analysis, Operations Research, Quantitative Economics, Review of Economics and Statistics, Statistica Sinica, Statistics and Its Interface, Studies in Nonlinear Dynamics & Econometrics