

# PENG WANG

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Department of Economics  
Hong Kong University of Science and Technology  
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## EMPLOYMENT

Hong Kong University of Science and Technology, Assistant Professor, since July 2009

## EDUCATION

New York University, PhD in Economics , 2009  
New York University, MA in Economics, 2007  
Wuhan University, BA in Economics, BS in Mathematics, 2001

## RESEARCH FIELDS

Econometrics, Applied econometrics

## RESEARCH PAPERS

“Large Dimensional Factor Models with A Multi-Level Factor Structure: Identification, Estimation and Inference,” submitted.  
“Restricted Markov Switching Model and Its Application in Economic Time Series Analysis,” with Jushan Bai. Under second review by *Journal of Applied Econometrics*  
“A Generalized Nonlinear IV Unit Root Test for Panel Data with Cross-Sectional Dependence,” with Shaoping Wang, Jisheng Yang and Zinai Li.  
Accepted by *Journal of Econometrics*  
“Large Confirmatory Factor Analysis with Linear Restrictions”, with Jushan Bai  
“Does Financial Development Promote Economic Growth?”, with Heng-fu Zou  
“Estimating Long Run Risk: A Panel Data Approach”

## TEACHING EXPERIENCE

Teaching Assistant, NYU: Applied Statistics and Econometrics, Intermediate Microeconomics, Intermediate Macroeconomics, Math for Economists

Instructor, Wuhan University: Intermediate Microeconomics, Macroeconomics, Dynamic Optimization, International Finance, International Trade

## HONORS AND AWARDS

C.V. Starr Travel Grant, NYU, Summer 2008  
McCracken Fellowship, NYU, Fall 2004 – Spring 2009  
Passed with Distinction in the Field of Econometrics, NYU, 2006

**COMPUTER SKILLS:** Matlab, Stata, EViews, LaTeX, MS Office, MS FrontPage  
**LANGUAGES:** English (fluent), Chinese (native)

## REFERENCES

Prof. Jushan Bai, Columbia University, Department of Economics  
Prof. Thomas Sargent, NYU, Department of Economics  
Prof. Jörg Stoye, NYU, Department of Economics