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Academic Career

Since 10/2013	Hermann-Otto-Hirschfeld Junior Professor in Nonparametric Statistics and Dynamic Risk Management, Humboldt-Universität zu Berlin
09/2012	Doctoral dissertation (Dr. rer. pol.), summa cum laude, Humboldt-Universität zu Berlin, "Adaptive methods for risk calibration"
01/2012–06/2012	Visiting Research Associate at the WIAS Berlin (Prof. Dr. Vladimir Spokoiny)
09/2008–10/2013	Research Associate, Department of Statistics, Collaborative Research Center for Economic Risk (SFB 649), Humboldt-Universität zu Berlin
02/2011–12/2011	Research Associate, Faculty of Agricultural Science, Humboldt-Universität zu Berlin (Prof. Dr. Martin Odening)
09/2007–06/2008	Honors Project under supervision of Prof. Dr. Lixing Zhu "Parameter moments estimation, asymptotic performance, and uniform convergence in linear mixed model for longitudinal data"
07/2007–08/2007	MITACS Industrial Summer School, Simon Fraser University

Education

09/2012 Dr. rer. pol., summa cum laude, *Humboldt-Universität zu Berlin*

09/2009 M.Sc. in Statistics, very good (GPA 1.0-1.3), *Humboldt-Universität zu Berlin*

09/2008 B.S. in Mathematics, with first class honor, *Hong Kong Baptist University*

Papers

- Yan, F., Härdle, W., Wang, W.* and Zhu, L.X. (2015) CoVaR with Ultra High Dimensional Risk Factors, revised and resubmitted to, *J. of Bussiness and Economic Statistics*, Aug, 2015.
- Härdle, W., Lopez, B., Okhrin, O. and Wang, W.*(2015) Local Temperature Risk, second revision requested, *Journal of American Statistical Association*, Aug, 2015.
- Franke, J., Mwita, P., and Wang, W.*(2015) Nonparametric estimates for conditional quantiles of time series, Jan 2015, Volumn 99, *AStA Advances in Statistical Analysis*, DOI 10.1007/s10182-014-0234-4.
- Ritov, Y., Wang, W.*and Härdle, W. (2014) Tie the straps: uniform bootstrap confidence bands for bounded influece curve estimators, Research in Pairs (RiP) project, Oberwolfach, Volume 134, Pages 129-145, *Journal of Multivaraite Analysis*, Oct, 2014, DOI http://dx.doi.org/10.1016/j.jmva.2014.11.003.
- Härdle, W., Okhrin, O. and Wang, W.*(2014) Hidden Markov Model for HAC, *Econometric Theory*, forthcoming, DOI: http://dx.doi.org/10.1017/S0266466614000607.

- Härdle, W. and Wang, W.*(2014) Principle Volatility Component Analysis (a Discussion), *J. Business and Economic Statistics*, forthcoming, DOI: 10.1080/07350015.2014.898585.
- Härdle, W., Okhrin, Y.* and Wang, W.(2014) Uniform Confidence Bands for Empirical Pricing Kernel, forthcoming, DOI 10.1093/jjfinec/nbu002, *Journal of Financial Econometrics*.
- Spokoiny , V.*, Wang, W. and Härdle W. (2013) Local Quantile Regression, *Journal of Statistical Planning and Inference*, Volume 143, Issue 7, July, 2013, with discussions, pages 1109-1129, DOI 10.1016/j.jspi.2013.03.008.
- Wang, W., Bobojobov, I.*, Härdle, W. and Odening, M.(2013) Climate Analysis for Weather Risk: Facts or Fiction? *Stoch. Environ. Res. Risk Assess*, Volume 27, Issue 7, pages 1436-3240, Oct, 2013, DOI 10.1007/s00477-013-0692-3.
- Cui, W. , Härdle, W. and Wang, W.* (2015) Estimation NAIRU with inflation expectation data, submitted.

* indicates corresponding author.

Books

- Härdle, W., Spokoiny, V., Panov, V. and Wang, W. (2014) Basics of Modern Mathematical Statistics, Exercises and Solutions with R and Matlab Quantlets, Springer Verlag, ISBN 978-3-642-36849-3.

Proceedings and Book Chapters

- Fan, Y., Härdle, W. , Wang, W. and Zhu, L. (2014) Composite Quantile Regression for the Single Index Model, Oberwolfach Reports, 48/2013, 27-30 DOI: 10.4171/OWR/2013/48.
- Härdle, W., Schulz, R. and Wang, W. (2012) Prognose mit nichtparametrischen Verfahren. in: Prognoserechnung, 7. Auflage ed. Mertens, Physica Verlag, p.167-181.
- Härdle, W., Chao, S. and Wang, W. (2012) Quantile Regression in Risk calibration. Handbook of Quantitative Finance and Risk Management, editor Cheng-Few Lee, Springer Verlag, New York, 2013
- Wang, W.,Okhrin, O., and Härdle, W. (2011) HMM for HAC, Synergies of Soft Computing and Statistics for Intelligent Data Analysis Advances in Intelligent Systems and Computing, Volume 190, pages 341-348, Springer Verlag, Berlin and Heidelberg, 2013

Grants

- 9/2013 Associated Researcher Grants of CRC 649 on Project "Frequentist influence for Baysian DSGE models"
- 10/2010 Research in Pairs (with Ya'acov Ritov, Jerusalem) Oberwolfach on "Robust Bootstrap Procedures"
- 02/2011 DAAD ID 50746311 Projektbezogener Personenaustausch Hongkong Baptist University (Partner: Lixing Zhu) on "Semiparametric Quantile Regression and Variable Selection", 14K EUR for 2011, 2012
- 02/2011 02/2011 Visiting scholar, Princeton University, Operations Research and Financial Engineering (ORFE) department, DFG supported
- 08/2011 Invited young economist, 4th Lindau Meeting of the Winners of Nobel Prize in Economics

Research Affiliations and Collaborations

- International Research Training Group: High Dimensional Non Stationary Time Series
- Center of Applied Statistics and Economics (CASE), HU Berlin
- Collaborative Research Center 649: Economic Risk (SFB 649), HU Berlin
- Center for Microdata methods and practice (cemmap), Institute of Fiscal studies, London

Teaching

Lecture B.Sc. Level, Spring 2014	Statistik I (German)
Lecture M.Sc. Level, Fall 2011, 2013	Non- and Semiparametric Modeling
Lecture M.Sc. Level, Spring 2010, 2013	Statistical Programming Languages
Lecture M.Sc. Level, Fall 2012,	Statistics Tools of Financial Markets
Lecture M.Sc. Level, Spring 2012,	History of Statistics
Lecture M.Sc. Level, Fall 2011,	Statistics of Financial Markets
Lecture M.Sc. Level, Spring 2011,	Applied Multivariate Statistical Analysis
Visiting Lecture, Academia Sinica, Taiwan, Fall 11	Econometrics Short Course
Visiting Lecture, Nat. Taiwan Uni, Spring 10	Dimension Reduction Methods
Visiting Lecture M.Sc. Level, Uni Bayreuth, Fall 09	Pricing Kernels and Weather Dynamics