

Prof. Dr. Weining Wang

Ladislaus von Bortkiewicz
Lehrstuhl für Statistik
C.A.S.E.-Centre for Applied
Statistics and Economics
Wirtschaftswissenschaftliche Fakultät
Humboldt-Universität zu Berlin
Unter den Linden 6
10099 Berlin

May 2014
wangwein@cms.hu-berlin.de
+ 49 30 20935723
+ 49 1603645674

Academic Career

- 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

- Härdle, W., Ohkrin, O. and Wang, W. (2014) Hidden Markov Model for HAC, *Econometric Theory*, forthcoming.
- Härdle, W. and Wang, W. (2014) Principle Volatility Component Analysis (a Discussion). J. Business and Economic Statistics, forthcoming.
- Härdle, W., Ohkrin, Y. and Wang, W. (2014) Uniform Confidence Bands for Empirical Pricing Kernel, forthcoming, DOI 10.1093/jfinec/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.

- Ritov, Y., Wang, W. and Härdle, W. (2014) Precise Bootstrap Uniform Confidence Bands, Research in Pairs (RiP) project, Oberwolfach, revised and resubmitted to *Journal of Multivariate Analysis*, May, 2014.
- Franke, J., Mwita, P., and Wang, W.(2014) Nonparametric estimates for conditional quantiles of time series, under revision.
- Härdle, W., Lopez, B., Okhrin, O. and Wang, W.(2014) Local Temperature Risk, submitted.
- Yan, F., Härdle, W., Wang, W. and Zhu, L.X. (2014) CoVaR with Ultra High Dimensional Risk Factors, submitted.

Books

- Härdle, W., Spokoiny, V., Panov, V. and Wang, W. (2013) 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 Bayesian 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

- 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
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

PhD Students

Natalia S. Sirotko-Sibirskaya (joint supervision with Prof. Dr. Wolfgang Härdle)