# **Personal profile**

1. Personal Basic Information:

## He Wang

Department of Insurance University of International Business and Economics

### Education

University of California, Riverside Ph.D., Economics, Department of Economics

University of Cincinnati M.A., Applied Economics, Department of Economics Riverside, CA, USA August 2018

Cincinnati, OH, USA March 2012

2. Academic Background:

#### **Research Interests**

Econometric Theory Applied Econometrics Financial Risk Analysis Machine Learning

3. Scientific Research Achievements:

#### **Research Papers**

 Tae-Hwy Lee, Aman Ullah, and He Wang, "The Second-order Bias of Quantile Estimators", Economics Letters 173, 143-147. December 2018. (https://doi.org/10.1016/j.econlet.2018.09.022)
Tae-Hwy Lee, Aman Ullah, and He Wang, "The Second-order Asymptotic Properties of Asymmetric Least Squares Estimation." Sankhya B, 1-33. January 2019. (http://dx.doi.org/10.1007/s13571-019-00189-8)

3. Lee, Tae-Hwy, Wang, He, Xi, Zhou and Zhang, Ru. "Density Forecast of Financial Returns Using Decomposition and Maximum Entropy" Journal of Econometric Methods, vol. 12, no. 1, 2023, pp. 57-83. January 2023. (https://doi.org/10.1515/jem-2020-0014)

4. Professional teaching for international students:

Advanced Econometrics Micor-econometrics with Stata Data Mining with Python Health Insurance Actuarial