

Ke MIAO

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Education

Ph.D. in Economics	Singapore Management University	2015.09 - 2020.07
MSc in Economics	City University of Hong Kong	2013.09 - 2014.06
MSc in Mathematics	Imperial College London	2010.09 - 2011.06
Bachelor in Mathematics	Wuhan University	2006.09 - 2010.06

Work Experience

Assistant Professor	School of Economics, Fudan University	2020.07 - present
Research Assistant	City University of Hong Kong	2014.07 - 2015.06

Interests

Econometric theory, Panel date analysis, Big data, Applied econometrics, Financial econometrics

Conference and Seminar Presentations

- 2017.11 Singapore Management University Research Seminar, Singapore
- 2018.03 HU-HUE-SMU Tripartite Conference, Singapore Management University, Singapore
- 2019.06 Asian Meeting of the Econometric Society, Xiamen University, Xiamen, China
- 2019.06 China Meeting of the Econometric Society, Jinan University, Guangzhou, China
- 2020.12 The Fourth Meeting of Chinese Econometricians, Chinese Academy of Social Sciences, Shanghai, China

Publication

1. "Specification of Fixed Effects in Three-Dimensional Panels", **Econometric Reviews**, **forthcoming** (with Xun Lu and Liangjun Su)
2. "Panel Threshold Regressions with Latent Group Structures", **Journal of Econometrics**, (2020), 214, 451-481. (with Liangjun Su and Wendun Wang)
3. "Panel threshold models with interactive fixed effects", **Journal of Econometrics**, (2020) 219, 137-170. (with Kunpeng Li and Liangjun Su)
4. "On Factor Models with Random Missing: EM Estimation, Inference, and Cross Validation," **Journal of Econometrics** (2021) 222, 745-777. (with Sainan Jin and Liangjun Su)

Working Paper

1. "High dimensional VAR with common factors", **Journal of Econometrics**, **revision requested** (with Peter C.B. Phillips and Liangjun Su)

Referee Service

Econometric Theory, Journal of Business and Economic Statistics, Journal of Econometrics