LINGWEI KONG

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CONTACT

Faculty of Economics and Business
University of Groningen
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EMPLOYMENT

Assistant Professor of Econometrics (tenure track), University of Groningen 2020 -

EDUCATION

Ph.D. in Economics, Tinbergen Institute & University of Amsterdam 2016 - 2020
MPhil. in Economics (with Distinction), Tinbergen Institute & Vrije Universiteit 2014 - 2016
BS in Econometrics and Operations Research (with Summa Cum Laude), University of Groningen
(Fudan-Groningen Double-Degree Bachelor Joint Programme) 2010 - 2014
BA in in Mathematical Economics, Fudan University
(Fudan-Groningen Double-Degree Bachelor Joint Programme) 2010 - 2014

RESEARCH

Weak (Proxy) Factors Robust Hansen-Jagannathan Distance For Linear Asset Pricing Models;
working paper
Identification Robust Testing of Risk Premia in Finite Samples;
with F. Kleibergen, Z.Zhan; Halbert White Jr. Memorial Lecture (Twelfth Annual SoFiE Asian Conference (Shanghai)); Journal of Financial Econometrics (conditionally accepted)
Weak (And Over) Identification In Affine Term Structure Models;
working paper

TEACHING EXPERIENCE

Instructor, University of Groningen 2020 -
Statistical Inference (Undergraduate)
Probability Theory for EOR (Undergraduate)
Models for Short Term Risk Management (Graduate)

Teaching Assistant, University of Amsterdam 2016 - 2020
Empirical Project (Graduate)
Programming and Numerical Analysis (Graduate)
Advanced Risk Management (Graduate)
Econometrics (Undergraduate)
Advanced Econometrics I (Graduate)
Applied (Financial) Econometrics (Graduate)
Management Research Methods I (Graduate)
Master's, Bachelor's Thesis and Thesis Seminar Econometrics

Teaching Assistant, Tinbergen Institute 2015
Math II (Graduate)

Advanced Econometrics III (Graduate)

Teaching Assistant, University of Groningen 2013 - 2014
Probability Theory (Undergraduate)
Probability Distribution (Undergraduate).

CONFERENCES

2021
Presentation China Meeting of the Econometric Society (CMES 2021); 2021 Asian Meeting of the Econometric Society (AMES 2021); IAAE 2021.

2020
Presentation Virtual CMStatistics 2020; 19th Winter school on Mathematical Finance (Lunteren).
Attending EC$\hat{2}$ Program.

2019
Presentation Econometric Society European Winter Meeting (Rotterdam); Asian Meeting of the Econometric Society (Xiamen). Poster Netherlands Econometric Study Group Conference (Amsterdam). Attending Twelfth Annual SoFiE Asian Conference (Shanghai); Machine Learning for Economics and Econometrics(Rotterdam); Econometric Institute International PhD Conference (Rotterdam).

2018
Presentation QED Jamboree (Alicante)
Poster Netherlands Econometric Study Group Conference (Amsterdam).
Attending 2018 SoFiE Summer School on Machine Learning and Empirical Asset Pricing (Chicago).

2017
Attending 28th (EC)2 Conference on Time-varying Parameter Models(Amsterdam); European Conference of Econometrics Community (Amsterdam); 12th Tinbergen Institute Conference: Inference Issues in Econometrics (Amsterdam); Rhenish Multivariate Time Series Econometrics (RMSE) Workshops (Rotterdam); 16th Winter school on Mathematical Finance (Lunteren)