

LINGWEI KONG

◇ [website](#) ◇ +31 685438594 ◇ l.kong@rug.nl

CONTACT

Faculty of Economics and Business
University of Groningen
Nettelbosje 2, 9747 AE Groningen Office 5411.0765
P.O. Box 800, 9700 AV Groningen

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

Probability Theory (Undergraduate)

Probability Distribution (Undergraduate).

2013 - 2014