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| CONTACT INFORMATION | Department of Economics University of Pennsylvania Philadelphia, PA 19104, U.S.A. | <i>Webpage:</i> web.sas.upenn.edu/xucheng <i>E-mail:</i> xucheng@upenn.edu <i>Telephone:</i> 215-898-6775 |
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ACADEMIC APPOINTMENTS

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| 2016 – | Associate Professor of Economics (with tenure), University of Pennsylvania |
| 2019 Spring | Visiting Associate Professor of Economics, Yale University |
| 2018 Fall | Visiting Associate Professor of Economics, Princeton University |
| 2013 – 2016 | Janice & Julian Bers Assistant Professor in the Social Sciences, University of Pennsylvania |
| 2010 – 2016 | Assistant Professor of Economics, University of Pennsylvania |
| 2009 – 2010 | Lecturer of Economics, University of Pennsylvania |

EDUCATION

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| 2010 | Ph.D. in Economics, Yale University |
| 2005 | M.S. in Applied Economics, University of Wisconsin-Madison |
| 2003 | B.A. in Economics, Peking University, China |

EDITORIAL EXPERIENCES

Associate Editor, *Journal of Econometrics*, 2019 –
Associate Editor, *Journal of Business Economics and Statistics*, 2018 –
Associate Editor, *Quantitative Economics*, 2017 –
Associate Editor, *Econometric Theory*, 2016 –
Associate Editor, *Econometrics Journal*, 2016 –

HONORS & AWARDS

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| 2013 – 2016 | Janice & Julian Bers Chair in the Social Sciences, University of Pennsylvania |
| 2012 | Kravis Award for Outstanding Undergraduate Teaching, University of Pennsylvania |
| 2011 | Honorable Mention, Zellner Thesis Award, American Statistical Association |
| 2008 – 2009 | Carl Arvid Anderson Prize, Cowles Foundation for Research in Economics |
| 2008 – 2009 | Dissertation Fellowship, Yale University |
| 2008 – 2009 | Outstanding Abroad Graduate Student Award, Chinese Ministry of Education |
| 2007 – 2008 | Overbrook Fellowship, Yale University |
| 2005 – 2009 | University Fellowship, Yale University |
| 2005 – 2007 | IMF-Japan Scholarship, International Monetary Fund |
| 2002 – 2003 | Antai Scholarship, Peking University |
| 2000 – 2003 | Outstanding Undergraduate Student Award, Peking University |
| 2000 – 2002 | Sumitomo-Mitsui Scholarship, Peking University |

PUBLISHED & FORTHCOMING PAPERS

- “Generic Results for Establishing the Asymptotic Size of Confidence Intervals and Tests”
Journal of Econometrics, conditionally accepted, (with Donald W. K. Andrews and Patrik Guggenberger).
- “On Uniform Asymptotic Risk of Averaging GMM Estimators”
Quantitative Economics, forthcoming, (with Zhipeng Liao & Ruoyao Shi).
- Comment on “In-sample Inference and Forecasting in Misspecified Factor Models” by Carrasco and Rossi
Journal of Business and Economic Statistics, 2016, 34(3), 345-347 (with Bruce E. Hansen).
- “Shrinkage Estimation of High-Dimensional Factor Models with Structural Instabilities”
Review of Economic Studies, 2016, 83(4), 1511-1543 (with Zhipeng Liao & Frank Schorfheide).
- “Robust Inference in Nonlinear Models with Mixed Identification Strength”
Journal of Econometrics, 2015, 189(1), 207-228.
- “Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach”
Journal of Econometrics, 2015, 186(2), 280-293 (with Bruce E. Hansen).
- “Select the Valid and Relevant Moments: An Information-Based LASSO for GMM with Many Moments”
Journal of Econometrics, 2015, 186(2), 443-464 (with Zhipeng Liao).
- “GMM Estimation and Uniform Subvector Inference with Possible Identification Failure”
Econometric Theory, 2014, 30(2), 287-333 (with Donald W. K. Andrews).
- “Maximum Likelihood Estimation and Uniform Inference with Sporadic Identification Failure”
Journal of Econometrics, 2013, 173(1), 36-56 (with Donald W. K. Andrews).
- “Estimation and Inference with Weak, Semi-strong, and Strong Identification”
Econometrica, 2012, 80(5), 2153-2211 (with Donald W. K. Andrews).
- “Cointegrating Rank Selection in Models with Time-Varying Variance”
Journal of Econometrics, 2012, 169(2), 155-165 (with Peter C. B. Phillips).
- “Semiparametric Cointegrating Rank Selection”
Econometrics Journal, 2009, 12(1), 83-104 (with Peter C. B. Phillips).

WORKING PAPERS

- “Clustering for Multi-Dimensional Heterogeneity with Application to Production Function Estimation”
(with Peng Shao and Frank Schorfheide).
- “Conditional Inference for GMM Model Specification with Applications to Asset Pricing Models”
(with Winston Dou and Zhipeng Liao).
- “Identification Robust Inference for Risk Prices in Structural Stochastic Volatility Models”
(with Eric Renault and Paul Sangrey).
- “Estimation in Structural VAR with External Instruments”
(with Xu Han and Atsushi Inoue).

PROFESSIONAL SERVICES

- Program Committee, EC2 Conference at Oxford, 2019
Scientific Committee, International Association of Applied Econometrics Conference, 2016-2017, 2019
Program Committee, North American Summer Meeting of the Econometric Society, 2016

Invited Lecturer, University of Konstanz, 2016

Invited Speaker, Statistical Inference in High-Dimensional Problems Workshop, University of Vienna, 2012

Co-organizer, Greater New York Metropolitan Area Econometrics Colloquium, 2011

SEMINAR & CONFERENCE PRESENTATIONS

- 2018: Federal Reserve Bank of Boston, Princeton, Rutgers, A Celebration of Peter Phillips' Forty Years at Yale (Cowles Foundation), Greater NY Metropolitan Area Econometrics Colloquium (Princeton)
- 2017: Northwestern, NYU, Pittsburgh, Rochester, Toronto, UBC
- 2016: Academia Sinica, Chicago Booth, Konstanz, Maryland, NCSU, NUS, SMU; Econometrics Mini-Conference (Iowa), North American Winter Meeting of the Econometric Society, Workshop on New Approaches to the Identification of Macroeconomic Models (Oxford)
- 2015: Amsterdam, Cambridge, CEMFI, CUHK, Erasmus Rotterdam, Georgetown, MSU, OSU, Oxford, Rutgers, Texas-Austin, Tilburg, UC-Irvine, UCLA, UCL, UIUC, USC, Vanderbilt, Virginia, Yale; CEME Conference on Inference in Nonstandard Problems (Cornell), Econometric Society World Congress (Montreal), International Association for Applied Econometrics Annual Conference (Macedonia), Frontiers of Theoretical Econometrics (celebration of Donald Andrews' Sixtieth Birthday, Konstanz), NY Camp Econometrics (Syracuse), Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance (Institute for Advanced Studies)
- 2014: Brown, NYU, PSU, UIUC, Yale; CEME Conference on Inference in Nonstandard Problems (Princeton), 10th Symposium on Econometric Theory and Applications (Academia Sinica), North American Winter Meeting of the Econometric Society, Tsinghua Econometrics Conference
- 2013: Wisconsin-Madison, Yale; CIREQ Time Series Conference (Montreal), NBER-NSF Summer Institute, NBER-NSF Time Series Conference (Federal Reserve Board), Tsinghua Econometrics Conference, Greater NY Metropolitan Area Econometrics Colloquium (PSU)
- 2012: Brown, Duke, Indiana-Bloomington, Montreal, Rice, Rutgers, TAMU; Canadian Econometric Study Group (Queens), CIREQ Time Series Conference, Junior Festival on New Developments in Microeconometrics (Northwestern), Greater NY Metropolitan Area Econometrics Colloquium
- 2011: Georgetown, GWU, NYU, Stanford, UC-Berkeley, UCSD, UC-Riverside, USC, Vanderbilt
- 2010: BU, Columbia, Harvard-MIT, IUPUI, Northwestern, PSU, Princeton, SNU, Montreal; CIREQ Time Series Conference, Econometric Society World Congress (SJTU), Greater NY Metropolitan Area Econometrics Colloquium (NYU). NBER-NSF Time Series Conference (Duke)
- 2009: Chicago Booth, Cornell, Duke, LSE, Michigan, NYU, OSU, Oxford, UBC, UCL, UIUC, UPenn

REFeree SERVICES

American Economic Review, Econometrica, Econometrics Journal, Econometric Theory, International Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Money Credit & Banking, Journal of Monetary Economics, Oxford Bulletin of Economics & Statistics, Quantitative Economics, Review of Economics & Statistics, Review of Economic Studies, Hong Kong Research Grant Council, National Science Foundation

TEACHING EXPERIENCE

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|---|-------------------------------------|-------------|
| Yale Economics 551: Econometrics II | (1 st Year Ph.D. Course) | 2019 |
| Princeton Econ 519: Topics in Microeconometrics | (2 nd Year Ph.D. Course) | 2018 |
| Penn Economics 705: Econometrics I | (1 st Year Ph.D. Course) | 2011 – 2018 |

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| Penn Economics 712: Topics in Econometrics | (2 nd Year Ph.D. Course) | 2010, 2015 – 2018 |
| Penn Economics 222: Microeconometrics | (Undergraduate Course) | 2017 |
| Penn Economics 104: Econometrics | (Undergraduate Course) | 2009 – 2016 |

UNIVERSITY & DEPARTMENT SERVICES

Graduate Admissions Committee Member, Penn Department of Economics, 2010 – 2011, 2014 – 2018

Graduate Examination Committee Member, Penn Department of Economics, 2009 – 2018

Undergraduate Honors Thesis Advisor, Penn Department of Economics, 2009 – 2010, 2015 – 2018

Chair Search Committee Member, Penn Department of Economics, 2017

Associate Undergraduate Chair, Penn Department of Economics, 2011 – 2016

Diversity Search Committee Member, Penn Department of Economics, 2014
