Mengshan Xu

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Academic Employment

University of Mannheim, Germany   Assistant Professor   Aug.2021-present

Research and Teaching Fields

Econometrics, Semi-Nonparametric Statistics, Microeconometrics

Publications

[1] "Score estimation of monotone partially linear index model", with Taisuke Otsu, *Journal of Nonparametric Statistics* , 32(4), 838-863, 2020

Working Papers and work in progress

[1] "Learning on semiparametric models with monotone functions"

[2] "Using generalized estimating equations to estimate nonlinear models with spatial data", with Cuicui Lu, Weining Wang, Jeffrey M. Wooldridge, and Chaowen Zheng.

[3] "Empirical likelihood inference for monotone index model", with Taisuke Otsu and Keisuke Takahata, forthcoming in *Japanese Journal of Statistics and Data Science*

[4] "Improved estimation of dynamic models of conditional means and variances", with Weining Wang and Jeffrey M. Wooldridge

[5] "Isotonic propensity score matching", with Taisuke Otsu

[6] "Policy choice in time series by empirical welfare maximization", with Toru Kitagawa and Weining Wang

[7] "GLS under monotone heteroskedasticity", with Yoichi Arai and Taisuke Otsu

[8] "Specification test under measurement error with multiple integrals"

Research and Teaching Fields

Econometrics, Semi-Nonparametric Statistics, Microeconometrics

Professional Talks

2023: Econometric Society North American Summer Meeting (L.A.)

2022: SETA2022 (Online Conference, Seoul, Korea), HKMetrics conference 2002 (Mannheim), Econometric Society North American Summer Meeting (Miami), Oxford University

2021: UCL Econometrics Brown Bag Seminar
Job market seminars at Pompeu Fabra University, University of Surrey, University of Mannheim, Erasmus University Rotterdam, University of Bonn, and University of Connecticut

2020: LSE Econometrics work-in-progress seminars

2019: CFE-CMStatistics conference (London, UK)
2018: Phd conference, Universidad Carlos III de Madrid

Refereeing

Journal of Econometrics, Journal of Business and Economic Statistics, Computational Statistics, Advances in Statistical Analysis.

Education

London School of Economics and Political Science, United Kingdom	PhD in Economics, 9/2017 to 7/2021
London School of Economics and Political Science, United Kingdom	MRes in Economics, 9/2015 to 6/2017 with Distinction
Humboldt University of Berlin, Germany	M.Sc. in Economics, 10/2012 to 7/2015 Bachelor in Mathematics, 10/2012 to 7/2015 (with 75 credit points)
Wuhan University, China	Bachelor in Economics, 09/2003 to 07/2007

Teaching

University of Mannheim	E5019 Advanced Microeconometrics, 2022-2023
University of Mannheim	E5095 Nonparametric Econometrics, 2022-2023
University of Mannheim	E887 Topics in Microeconometrics, 2022
London School of Economics and Political Science	EC221 Principles of Econometrics, 2017-2021
London School of Economics and Political Science	EC443 Econometrics for MRes students, 2019-2021

Supervision of Students

Master supervision: Maximilian Schneider (2023)

Non-academic Internships and Employment

Industrial and Commercial Bank of China, Di'anmen Sub-branch, Beijing, China	Full-time job, 08/2007 to 02/2012
China Merchants Bank, Wuhan Branch, Yongqing Site, Wuhan, China	Internship Reception Manager, 07/2006 to 08/2006

Skills and Languages

Statistical Software: R, Stata, MATLAB and Julia
Mandarin (Chinese): Native
English: Fluent
German: Fluent