

Department of Economics

Xuguang (Simon) Sheng

Contact Information

Department of Economics
Kreeger 119
4400 Massachusetts Avenue, NW
Washington, DC 20016
Tel: (202) 885-3782
Fax: (202) 885-3790
Email: sheng@american.edu

Education

- Ph.D. (Economics), University at Albany, SUNY, August 2008
- B.A. (Economics), Renmin University of China, July 1999

Current Position

- Assistant Professor, Department of Economics, American University, September 2010 – present

Previous Employment

- Assistant Professor, Department of Economics, SUNY at Fredonia, September 2008 – August 2010
- Visiting Lecturer, Department of Economics, SUNY at Binghamton, January – December 2007

Research Interests

Panel data econometrics, Time series econometrics, Economic and financial forecasting

Publications

- Truncated Product Methods for Panel Unit Root Tests (with J. Yang), forthcoming in *Oxford Bulletin of Economics and Statistics*.
- A New Measure of Earnings Forecast Uncertainty (with M. Thevenot), *Journal of Accounting and Economics*, 2012, vol. 53, pp. 21-33.
- Panel Unit Root Tests by Combining Dependent P-values: A Comparative Study (with J. Yang), *Journal of Probability and Statistics*, 2011, vol. 2011, Article ID 617652, 17 pages.

- Analyzing Three-dimensional Panel Data of Forecasts (with A. Davies and K. Lahiri), in M.P. Clements and D.F. Hendry (eds.) *Oxford Handbook on Economic Forecasting*, 2011, pp. 473-495, Oxford University Press.
- Measuring Forecast Uncertainty by Disagreement: The Missing Link (with K. Lahiri), *Journal of Applied Econometrics*, 2010, vol. 25, pp. 514-538.
- Learning and Heterogeneity in GDP and Inflation Forecasts (with K. Lahiri), *International Journal of Forecasting*, 2010, vol. 26, pp. 265-292.
- Evolution of Forecast Disagreement in a Bayesian Learning Model (with K. Lahiri), *Journal of Econometrics*, 2008, vol. 144, pp. 325-340.

Working Papers

- Combinations of “Combinations of P-values” (with L. Cheng)
- An Adaptive Truncated Product Method for Combining Dependent P-values (with J. Yang), *submitted*
- Information Environment and the Cost of Capital: A New Approach (with O. Barron and M. Thevenot)

Work in Progress

- Evaluating the Economic Forecasts of FOMC Members
- Dealing with Uncertainty over the Percentage of Stationary Series in Mixed Panels: A CCP Test (with L. Cheng)
- Measuring Aggregate Uncertainty in a Panel of Forecasts (with K. Lahiri and H. Peng)

Teaching

- Seminar in Empirical Macroeconomics (graduate)
- Applied Econometrics II (graduate)
- Introduction to Econometrics
- Principles of Macroeconomics
- Intermediate Macroeconomics
- Senior Research Seminar

Awards

- International Travel Award, American University, 2012
- Heinz König Young Scholar Award, Centre for European Economic Research (ZEW), 2010
- Distinguished Doctoral Dissertation Award, SUNY at Albany, 2008
- Pong Lee Award for Excellence in Teaching, SUNY at Albany, 2007
- Fei Xiaotong Award for Promising Scholars, Renmin University of China, 2001
- Hong Kong Xinshan Award for Promising Scholars, Renmin University of China, 2000
- Awards for Outstanding Students, Renmin University of China, 1997, 1998

Conferences and Seminars

2012

- AEA Annual Meeting (Chicago, IL)
- 11th OxMetrics User Conference (Washington, DC)
- Workshop on Information and Econometrics of Networks (Washington, DC)

2011

- AEA Annual Meeting (Denver, CO)
- North American Summer Meeting of the Econometric Society (St. Louis, MO)
- 81st Southern Economic Association Annual Meeting (Washington, DC)
- Howard University
- Renmin University of China (Beijing, China)

2010

- 16th International Conference on Panel Data (Amsterdam, Netherlands)
- 12th ZEW Summer Workshop for Young Economists (Mannheim, Germany)
- Society of Government Economists Annual Meeting (Washington, DC)
- New York Camp Econometrics V (Blue Mountain Lake, NY)
- George Washington University
- American University
- Wayne State University
- University of Texas at Pan American

Other Professional Activities

Referee: Journal of Econometrics, Review of Economics and Statistics, International Journal of Forecasting, Journal of Money, Credit and Banking, National Science Foundation, Oxford Bulletin of Economics and Statistics, Empirical Economics, Southern Economic Journal

Member: American Economic Association, Econometric Society

American University Service

Departmental Committees (selected):

- Recruitment: 2010-11 (econometrics line), 2011-12 (macro and international finance lines)
- Department Seminar Coordinator: 2011-12

Ph.D. Dissertation Committees (Member)

- Brandon Tracy, 2011
- Anjan Panday, 2012

Last Modified: April 2012