**Research Interests**

Econometrics, with application to finance and macroeconomics

**Education**

DPhil in Economics, University of Oxford

B.S. in Applied Physics, Tsinghua University

**Working Experience**

2018.12-present, International School of Economics and Management, Capital University of Economics and Business, Associate Professor

2017.9-2018.11, International School of Economics and Management, Capital University of Economics and Business, Assistant Professor

**Teaching Experience**

2019.3-present, Capital University of Economics and Business, Econometrics (for Undergraduate Students)

2017.9-2018.1, Capital University of Economics and Business, An Introduction to Stochastic Processes and Their Applications (for Undergraduate Students)

2017.4-2017.6, University of Oxford, Quantitative Economics (Teaching Assistant, for Undergraduate Students)

2013.10-2016.3, University of Oxford, Econometrics (Teaching Assistant, for Postgraduate Students)

**Publications**

Wen Xu, Estimation of Dynamic Panel Data Models with Stochastic Volatility using Particle Filters, Econometrics, 2016, 4(4), 39.

Kevin Sheppard, Wen Xu, Factor High-Frequency Based Volatility (HEAVY) Models, Journal of Financial Econometrics, 2019, 17(1), 33-65.

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