Curriculum Vitae of Andrew Adrian Pua

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Education

2016 Ph.D. **University of Amsterdam and Université Catholique de Louvain**, Economics

2011 MSc **Université Paris 1 and Universität Bielefeld**, Mathematical Economics

2007 Master **De La Salle University**, Mathematics

2006 BA and BSc **De La Salle University**, Economics and Accountancy

Professional Experience

Academic

2023-12-24

2016 - 2023 Assistant Professor

Wang Yanan Institute for Studies in Economics (WISE)

Department of Statistics and Data Science, School of Economics (SOE)

Xiamen University, China

2016 Researcher

Chair of Statistics

Universität Passau, Germany

2014 - 2016 Lecturer

Department of Economics and Econometrics

University of Amsterdam, The Netherlands

2007 - 2009 Assistant Professor

Financial Management Department

De La Salle University, The Philippines

`2006 - 2007` Assistant Lecturer

Economics Department

De La Salle University, The Philippines

Administration and Communication

`2019 - 2021` Director

International Graduate Programs

Experience with distance learning efforts, building community among international graduate students, improving engagement with faculty members

`2017 - 2021` Committee member, area of marketing and operations

International Graduate Programs

Experience with improving informativeness of admissions workflow, overseeing daily operations

Master and PhD Research Supervision

Xiamen University

Leonard Bryan Lim Kho (2021 - 2022): Supplementing Small Probability Samples with Large Non-probability Samples in the Absence of Auxiliary Variables (Master obtained June 2022).

Makafui Anani (2019 - 2022): Essays on Banking in Africa. (PhD supervision ended June 2022, moved to Hong Kong Polytechnic University).

Shahzad Munir (2017 - 2021): Essays on Testing Deviations from Normality (co-supervision with Prof. Xiaoyi Han; PhD obtained June 2021; currently Assistant Director of Statistics at Crop Reporting Service, Agriculture Department, Dera Ghazi Khan, Pakistan).

Low Cheng Hui (2020 - 2021): A Monte Carlo Analysis of the KPSS Test and Its Recent Modifications (Master obtained December 2021).

Bwogi Enoch Sean Tandekwire (2019 - 2020): The Effect of Capitalization Size on Factor Exposures in Smart Beta Exchange Traded Funds (Master obtained September 2020).

Lidia Yaolin Xu Chan (2018 - 2019): Demand for Wine and Alcoholic Beer in Spain: Estimating Elasticities with the Almost Ideal Demand System (Master obtained September 2019).

Felix Atanga Adongo (2018 - 2019): On the Performance of Bootstrap Confidence Intervals for Multilateral Resistance Terms Obtained from a Structural Gravity Model: A Dedicated Monte Carlo Study (Master obtained July 2019).

Iry Notoavina Randarimalala (2018 - 2019): The Effect of Consumer Reviews on Stock Returns: Evidence from the Video Game Industry (Master obtained July 2019).

Mohammad Tareq Abdullah (2017 - 2018): The Impact of Measurement Error on Estimation and Inference in the Solow Growth Model (Master obtained September 2018).

Makafui Anani (2017 - 2018): Complexity and Idiosyncratic Risk: Evidence from U.S. Bank Holding Companies (Master obtained July 2018).

Prashanta Mohan Chakraborty (2017 - 2018): The Impact of Private Commercial Bank Branch Expansion on Agricultural Yield: Evidence from District Level Panel Data from Bangladesh (Master obtained July 2018).

2023-12-21

University of Amsterdam

Mariana Oviedo Pacheco (2015 - 2016): The Relative Importance of Internal and External Variables on the Dynamics of Mexico's Output and the Calculation of the Output Gap: an SVAR approach (MSc Econometrics obtained January 2016)

Nadia Zoon (2014 - 2015): An Econometric Analysis of Donor Management and Donor Behavior at SOS Kinderdorpen Nederland (MSc Econometrics obtained October 2015)

Alejandro Brondino (2014 - 2015): Forecasting with Panels under the Correlated Random Effects Framework as in Mundlak (1978) (MSc Econometrics obtained August 2015)

Teaching

Graduate (2014 onwards)

Applied Econometrics 1 (Erasmus Mundus Master Economics of Globalisation and European Integration, 2x), Advanced Econometrics 2 (Xiamen University 5x), Advanced Econometrics 1 (Xiamen University 3x), Business Statistics (Xiamen University 1x), Applied Econometrics (University of Amsterdam 2x)

Undergraduate (2014 onwards)

Mathematical Statistics (Xiamen University 1x), Econometrics 1 (Xiamen University 6x), Introductory Microeconometrics (University of Passau 1x), Kansrekening en Statistiek 2 (University of Amsterdam 1x), Econometrics (University of Amsterdam 2x)

Short Courses and Training (2014 onwards)

Calculus for Study Abroad Program (Xiamen University 1x), Topics in Econometrics: Identification (University of Passau 1x), Topics in Panel Data Econometrics (University of Passau 1x)

Scholarly and Creative Activities

Refereed Journal Articles

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *pdynmc: A Package for Estimating Linear Dynamic Panel Data Models Based on Nonlinear Moment Conditions.* *The R Journal* 13, no. 1 (2021): 218-231.

Chan, Stephanie L. and Andrew Adrian Pua. Is the Special Purpose Vehicles Act responsible for the decline in NPL ratios?. *DLSU Business and Economics Review* 19, no. 2 (2010): 1-10.

Special Issue Articles

Pua, Andrew Adrian. A Pedagogical Note on Linear Regressions. *DLSU Business and Economics Review*, forthcoming.

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Working Papers

Nonlinear Panel Data Econometrics

Pua, Andrew Adrian. *Should We Use IV to Estimate Dynamic Linear Probability Models with Fixed Effects?*

Pua, Andrew Adrian. *Simultaneous Equations for Discrete Outcomes: Coherence and Completeness Using Panel Data.*

Pua, Andrew Adrian. *Estimation and Inference in Dynamic Nonlinear Fixed Effects Panel Data Models by Projection.*

Pua, Andrew Adrian. *The Role of Sparsity in Panel Data Models.*

Linear Panel Data Econometrics

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Using Extreme Bounds Analysis to Assess Reproducibility.*

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Practical Aspects of Using Quadratic Moment Conditions in Linear AR(1) Panel Data Models.*

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Large-n, Large-T Properties of an IV Estimator Based on the Ahn-Schmidt Moment Conditions.*

Time Series Econometrics

Munir, Shahzad and Andrew Adrian Pua. *Entropy-based Normality Testing for Time Series Data.*

Munir, Shahzad and Andrew Adrian Pua. *A Monte Carlo Analysis of Fixed-b Modifications to the Normality Tests of Bai and Ng (2005).*

Survey Statistics

Kho, Leonard Bryan Lim and Andrew Adrian Pua. *Supplementing Small Probability Samples with

Large Non-probability Samples in the Absence of Auxiliary Variables.

Empirical Applications

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Revisiting Habits and Heterogeneity in Demands.*

Li, Mingyang, Linlin Niu, and Andrew Adrian Pua. *Market Pricing of Fundamentals at the Shanghai Stock Exchange: Evidence from a Dividend Discount Model with Adaptive Expectations.*

Pedagogical Articles

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Teaching Advanced Topics in Econometrics using an Introductory Textbook: The Case of Dynamic Panel Data Methods.*

Fritsch, Markus, Andrew Adrian Pua, and Joachim Schnurbus. *Seven Examples to Better Illustrate the Method of Moments for Business, Economics, and Finance Undergraduates.*

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Metascience

Lagisz, Malgorzata, Joanna Rutkowska, Upama Aich, Robert M. Ross, Manuela S. Santana, Joshua Wang, Nina Trubanová, Matthew J. Page, Andrew Adrian Pua, Yefeng Yang, Bawan Amin, April Robin Martinig, Adrian Barnett, Aswathi Surendran, Ju Zhang, David N. Borg, Jafsia Elisee, James G. Wrightson, Shinichi Nakagawa. *Best paper awards lack transparency, inclusivity, and support for Open Science*.

Open Science Engagements and Activities

`2022 - present` Contributor to the Many-Economists Project

`2022 - present` Contributor to Framework for Open and Reproducible Research Training (FORRT) Replications and Reversals Project

`2022 - present` Team member of Cross-disciplinary survey of access and assessment criteria of "best paper" awards

`2022 - present` Co-analyst for the Multi100 Robustness Research Project of the Center of Open Science

Seminar, Workshop, and Conference Presentations

co-author presenting

`2023` 6th International Conference on Econometrics and Statistics (ECOSTA 2023), *IAAE Annual Conference 2023*, *Metascience 2023 Conference*, 2023 Annual Meeting of the Allied Social Science Associations (ASSA 2023)

`2022` *The Eleventh Annual AEA Conference on Teaching and Research in Economic Education (CTREE)* (cancelled appearance), 5th International Conference on Econometrics and Statistics (ECOSTA

2022), 7th World Conference on Research Integrity (WCRI2022), SAE 2022: Small Area Estimation, Surveys and Data Science, *2022 Toronto Workshop on Reproducibility*, *6th China Accounting and Finance Conference*

2021 *15th International Conference on Computational and Financial Econometrics*, Bernoulli-IMS 10th World Congress In Probability and Statistics (poster), De La Salle University SOE 10th Anniversary Seminar Series

2020 *14th International Conference on Computational and Financial Econometrics*

2019 4th Monash-Xiamen Workshop, WISE Workshop in Microeconometrics, *13th International Conference on Computational and Financial Econometrics*

2018 SWUFE, 14th Symposium on Econometric Theory and Its Applications, 3rd Monash-Xiamen Workshop

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2017 Tinbergen Institute, 2017 Humboldt-Aarhus-Xiamen Workshop, Asian Meeting of Econometric Society, Singapore Economic Review Conference, Midwest Econometrics Study Group, Xiamen University (2x)

2016 Bilkent University, University of Amsterdam Workshop on Panel Data, Xiamen University (2x)

2015 Tinbergen Institute, University of Passau, Monash University, 9th International Conference on Computational and Financial Econometrics, 21st Panel Data Conference, 2nd IAAE Annual Conference, 25th New Zealand Econometric Study Group, 10th Netherlands Econometric Study Group (plenary)

2014 University of Amsterdam Workshop on Panel Data, 9th Netherlands Econometric Study Group (poster)

2013 University of Amsterdam Workshop on Panel Data, KU Leuven Workshop on Panel Data and Incidental Parameters, 4th Amsterdam-Bonn Econometrics Workshop, CORE-ILSM Lecture Series on High-Dimensional Econometrics, 8th Netherlands Econometric Study Group (poster)

2012 Tinbergen Institute, Universität Bielefeld, 6th International Conference on Computational and Financial Econometrics

2011 University of Amsterdam

Open Educational Resources

Lecture Materials for Mathematical Statistics (2023 Version).

Lecture Materials for Applied Econometrics 1 (2022 Version).

Lecture Materials for Advanced Econometrics 2 (2022 Version).

Past Commissioned Work

2008 - 2009 *How Flexible are Wages Across Municipalities? Exploring the Wage Curve Relationship in the Philippines*, Community Based Monitoring System (CBMS), De La Salle University University Research Coordination Office (URCO), Angelo King Institute for Economics and Business and Business Studies (AKIEBS) Research Proposal Grant

2008 - 2009 *Expanding Community Based Monitoring System (CBMS) Capabilities to Assess Microeconomic Impacts of Macroeconomic Adjustments*, Community Based Monitoring System (CBMS), De La Salle University University Research Coordination Office (URCO), Angelo King Institute for Economics and Business and Business Studies (AKIEBS) Short Paper Grant

2008 - 2009 *Monetary Neutrality and Superneutrality: The Philippine Case* (with Lawrence Dacuycuy) for De La Salle University-Angelo King Institute for Economics and Business and Business Studies Faculty Research Grants for Research Papers in Macroeconometric Modeling

2008 - 2009 *Business Cycle Fluctuations in Philippine Economic Time Series* (with Lawrence Dacuycuy) for De La Salle University-Angelo King Institute for Economics and Business and Business Studies (AKIEBS) Faculty Research Grants for Research Papers in Macroeconometric Modeling

2007 *A Look at Flexible Contracting* (with Lemuel Cacho) for Partnership and Advocacy for Competitiveness and Trade sponsored by Angelo King Institute for Economics and Business and Business Studies and United States Agency for International Development (USAID).

2007 *The Economic Valuation of Mangroves: The Case of Quezon Province* (with Marissa Garcia) for The Institute for Social Order (ISO), Ateneo de Manila University.

Grants and Awards

2021 - 2023 Xiamen University, *First Batch of Outstanding Model Courses for Graduate Students* (as part of a team for the course Advanced Econometrics 2)

2021 Xiamen University, *Lu Yan Teaching Category Awards* (awarded 100th anniversary of the university)

2019 - 2021 Fujian Province, China, *The One Belt One Road Sino-European Joint Training Grants for Innovative and Talented Graduate Students* (as part of a team)

2017 - 2019 Xiamen University, *Fundamental Research Funds of the Central Universities* (RMB 100,000)

2011 - 2014 European Commission, *Erasmus Mundus Joint Doctorate Category A Fellowship* (119,100 euros)

2010 Pacific Trade and Development 34 (PAFTAD 34), *Fellowship for Young Scholars*

2009 - 2011 European Commission, *Erasmus Mundus Master Course Category A Fellowship* (48,000 euros)

2009 The Ronald Coase Institute, *Fellowship for the Workshop in Institutional Analysis*

Professional and Community Service

Conference Chair, *Researchers of Statistics Education (RoSE) 2025 Conference*, RoSE Network, AOE, July 2025.

Scientific Program Committee, *2024 African Meeting of the Econometric Society*, The Econometric Society, Abidjan, Côte d'Ivoire, June 2024

Permanent Conference Committee Member, Researchers of Statistics Education (RoSE) Network, 2023 to present

Geographic Outreach Team, Researchers of Statistics Education (RoSE) Network, 2023 to present

Lead (with Eunice Kim), American Statistical Association (ASA) Data Club on *Invisible Women*, 2023 to present

Participant, Fundamentals of Numerical Computation Book Club, 2023 to present

Participant, R for Data Science (R4DS) Book Club, 2023 to present

Participant, American Statistical Association (ASA) Book Club, 2021 to present

Co-organizer (with Mark Kevin Cabural), Interdisciplinary Reading Group, 2023 to present

Contributor (with Leonard Bryan Lim Kho) to MathStatBites blog, *How Do Insurance Companies Make Profits?*, December 2022

Discussion Host of delMas (2004) for Consortium for the Advancement of Undergraduate Statistics Education (CAUSE) Research Reading Group, November 2022

Panelist, *Becoming Journaling Club: Lessons Learned*, Women in Statistics and Data Science 2022 (WSDS 2022), St. Louis, Missouri, October 2022.

Discussion Host of Immekus (2019) for Consortium for the Advancement of Undergraduate Statistics Education (CAUSE) First Friday Flipped Group, October 2022

Co-organizer (with Yun Wang), *Mentoring Event for Female Economists*, 2019 Asian Meeting of the Econometric Society, Xiamen, China, June 2019.

Organizing Committee, *2019 Asian Meeting of the Econometric Society*, The Econometric Society, Xiamen, China, June 2019.

Hiring Committee for Xiamen University at the Economics Job Market, 2018 and 2019

Reviewer, *Journal of Applied Econometrics* (3x), *Econometrics and Statistics* (5x), *Applied Economics* (1x), *Applied Economics Letters* (1x), *Studies in Nonlinear Dynamics and Econometrics* (4x), *The MIT Press* (2x).

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