

Siao Xu

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Research Fields

Panel Data Model, Financial Econometrics, Machine Learning, Time Series and Network Science.

Academic Employment

ShanghaiTech University, China
Research Assistant

Sep 2019 – Jun 2021

Education

Universität Mannheim, Germany
Ph.D. in Economics

Sep 2021 – 2027(Expected)

Hong Kong University of Science and Technology, Hong Kong
M.Sc. in Financial Mathematics

Sep 2016 – Jun 2018

London School of Economics, UK
B.Sc. in Mathematics and Economics

Sep 2012 – Jun 2015

Job Market Paper

[Job Market Paper] Mixed Membership Estimation in Two-Path Partial Correlation Network

Working Paper

[1] Mixed Membership Estimation in Bayesian Network Autoregression with Endong Wang

[2] ML-Assisted Empirical Bayes Estimation for Group Regression with Network Data

[3] The Horizon Structure of Contagion: High-Dimensional Measurement and Inference with Eugène Dettaa, Abderrahim Taamouti and Endong Wang

[4] Overlapping Community Detection in Mixed Membership Vector Autoregression

Work in Progress

[1] Bi-group Detection in Large Matrix-Variate Factor Model with Endong Wang

Conference, Workshop and Seminar

[2026] 31st International Panel Data Conference, ENTER Jamboree in Madrid, Mannheim Econometrics Seminar, Time Series AI in Macroeconomics and Finance in Bristol.

[2025] (EC^2) Conference in Lugano, 45th International Symposium on Forecasting, 9th SETA (Macau), Mannheim Econometrics Seminar, HKMetrics Workshop in Mannheim, 2025 Harbin International Conference on Econometrics and Statistics, 2026 CSW Asia Meeting (Main) in Abu Dhabi, GESS Research Day in Mannheim.

[2024] Workshop in Asian Summer School of Econometrics, Mannheim Econometrics Seminar.

Teaching

[Fall 2025] BE510 Business Economics 1 (Master Level), E700 Mathematics for Economists (Doctor Level), Universität Mannheim

[Fall 2023] BE510 Business Economics 1 (Master Level), Universität Mannheim

[Spring 2023] Macroeconomics A (Bachelor Level), Universität Mannheim

[Fall 2022] CC502 Applied Econometrics (Master Level), Universität Mannheim

Technologies

Programming: Python, R, Matlab, Stata, C++, C, Java

Language: Mandarin (native), English (fluent)

Nationality: Chinese