

许志伟

上海交通大学安泰经济与管理学院金融系

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工作背景

2013.08--至今: 上海交通大学, 安泰经济与管理学院, 金融系, 助理教授

教育背景

2009--2013: 香港科技大学经济系, 经济学博士

2005--2009: 上海财经大学经济学院, 硕博连读班

2001--2005: 南京理工大学材料系, 工学学士

研究兴趣

宏观金融, 货币政策, 经济波动等。

发表论文

英文期刊:

1. Two-Way Capital Flows and Global Imbalances: A Neoclassical Approach (with Pengfei Wang and Yi Wen), forthcoming, *Economic Journal*.
2. Univariate Unobserved-Component Model with a Non-Random Walk Permanent Component, 2013, *Applied Economics*.
3. "What Inventories Tell Us about Aggregate Fluctuations -- A Tractable Approach to (S, s) Policies", (with Pengfei Wang and Yi Wen), 2014, *Journal of Economic and Dynamics Control*.
4. Firm Dynamics in News-Driven Business Cycles: The Role of Endogenous Survival Rate, (with Haichao Fan), 2014, *Applied Economics*.
5. A Bayesian DSGE Model of Stock Market Bubbles and Business Cycles (with Jianjun

Miao and Pengfei Wang), 2015, *Quantitative Economics*.

中文期刊:

1. 许志伟、樊海潮、薛鹤翔, 公众预期、货币供给与通货膨胀动态——新凯恩斯框架下的异质性预期及其影响, 《*经济学季刊*》, 2015, 封面文章。
2. 许志伟、吴化斌、周晶, 个人所得税改革的宏观福利分析, 《*管理世界*》, 2013。
3. 许志伟、薛鹤翔、车大为, 中国存货投资的周期性研究——基于采购经理人指数的动态视角, 《*经济研究*》, 2012。
4. 许志伟、吴化斌, 企业组织资本对中国宏观经济波动的影响, 《*管理世界*》, 2012
5. 吴化斌、许志伟、胡永刚、鄢萍, 消息冲击下的财政政策及其宏观影响, 《*管理世界*》, 2011。
6. 许志伟、林仁文, 我国总量生产函数的贝叶斯估计——基于动态随机一般均衡的视角, 《*世界经济文汇*》, 2011。
7. 许志伟、薛鹤翔、罗大庆, 融资约束与中国经济波动——新凯恩斯主义框架内的动态分析, 《*经济学季刊*》, 2010。

工作论文:

1. Financial Development and Aggregate Saving Rates: A Hump-Shaped Relationship, (with Pengfei Wang and Lifang Xu), October 2014.
2. Interest Rate Liberalization and Capital Allocations, (with Zheng Liu and Pengfei Wang), 2015.
3. News Shock, Firm Dynamics and Business Cycles: Evidence and Theory, (with Haichao Fan, Xiang Gao and Jenny Xu), September 2015.
4. Currency Crisis and Policy Intervention, (with Yun Liu and Pengfei Wang), 2016.
5. Firm Level Uncertainty, Productivity Distortions and Aggregate Economy, (with Pengfei Wang and Sichuang Xu), 2016.
6. Market Uncertainty, Exporting Decisions and Aggregate Economy, (with Haichao Fan), 2016.

期刊审稿

Journal of Economic and Dynamics Control , Studies in Nonlinear Dynamics & Econometrics,

Macroeconomic Dynamics, Journal of Macroeconomics, China Economic Review, Journal of Money, Credit and Banking, 经济研究, 经济学季刊, 经济学报

主持基金

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2. 上海市哲学社科基金：2014-2015, No. 2014EJL001