Fangfang Wang

Contact Information

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Education

University of North Carolina, Chapel Hill, NC
Department of Statistics and Operations Research
- Ph.D., Statistics — May 2009
- M.S., Statistics — May 2006

Nankai University, Tianjin, China
- B.S., Pure Mathematics — June 2004

Experience

Assistant Professor, Department of Information and Decision Sciences, University of Illinois at Chicago — Aug 2009 - present

Research Assistant, SAS Institute, Cary, NC — Aug 2005 - Aug 2006

Research

Time series, financial risk management, mathematical finance, and empirical finance

Publications

1. A. Eriksson, E. Ghysels and F. Wang (2009): The Normal Inverse Gaussian Distribution and the Pricing of Derivatives. *Journal of Derivatives*, Spring 2009, 16, 23-37.
2. X. Chen, E. Ghysels and F. Wang (2011): HYBRID GARCH Models and Intra-Daily Return Periodicity. *Journal of Time Series Econometrics*, 2011, 3(1), 1-26.

Working papers

1. F. Wang and E. Ghysels: Econometric Analysis of Volatility Component Models. (revised and re-submitted)
2. E. Ghysels and F. Wang: Some Useful Densities for Risk Management and their Properties. (under revision for 2nd round re-submission)
3. F. Wang: Spectral Analysis of the Ex Post Variation of Asset Prices in the Presence of Microstructure Noise. (submitted)
4. X. Chen, E. Ghysels and F. Wang: HYBRID-GARCH: A Generic Class of Models for Volatility Predictions using Mixed Frequency Data. (manuscript preparation)

Presentations

- F. Wang and E Ghysels, Statistical Inference for Volatility Component Models, UNC Financial Econometrics Workshop, April 2007
- F. Wang and E Ghysels, Statistical Inference for Volatility Component Models, STOR Colloquium, UNC-CH, Nov 2008
- F. Wang, Approximations of Risk Neutral Measures and Derivatives Pricing, UNC-NCSU Econometrics Workshop, Jan 2009
- F. Wang, Approximations of Risk Neutral Measures and Derivatives Pricing, Columbia University, Jan 2009
- F. Wang, Approximations of Risk Neutral Measures and Derivatives Pricing, University of Illinois at Chicago, Feb 2009

- F. Wang, Approximations of Risk Neutral Measures and Derivatives Pricing, Financial Mathematics Seminar, University of Chicago, Feb 2009
- F. Wang, Statistical Analysis of Some Financial Time Series Models, University of Wisconsin-Madison, Feb 2009
- F. Wang, Statistical Analysis of Some Financial Time Series Models, Northern Illinois University , Feb 2009
- F. Wang and E Ghysels, Statistical analysis of volatility component models, Graduate Student Conference in Probability, Chapel Hill, May 2009
- F. Wang and E Ghysels, Statistical inference for volatility component models, The Joint Statistical Meeting, Washington D.C., Aug 2009
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, UNC Econometrics Seminar, Feb 2010
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, UIC Statistics Seminar, March 2010
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, Northwestern University, April 2010
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, Quantitative Methods in Business Applications, Beijing, June 2010
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, New Researchers Conference in Statistics and Probability, Vancouver, July 2010
- X. Chen, E. Ghysels and F. Wang: The HYBRID GARCH Class of Models, ICSA 2011 Applied Statistics Symposium, New York City, June 2011

Grant

Fund from University Faculty Scholarship Support Program 2010

Teaching Experience

Courses taught at UIC

- Fall 2012: IDS 570, Statistics for Management
- Fall 2012: IDS 371, Business Statistics II
- Spring 2012: IDS 476/ECON 450, Business Forecasting using Time Series Methods
- Spring 2012: IDS 371, Business Statistics II
- Fall 2011: IDS 371, Business Statistics II
- Spring 2011: IDS 476/ECON 450, Business Forecasting using Time Series Methods
- Spring 2011: IDS 371, Business Statistics II
- Fall 2010: IDS 371, Business Statistics II
- Spring 2010: IDS 476/ECON 450, Business Forecasting using Time Series Methods
- Spring 2010: IDS 594: Special Topics in IDS
- Fall 2009: IDS 476/ECON 450, Business Forecasting using Time Series Methods

Courses taught at UNC-Chapel Hill
STOR 151, Basic Concepts Of Statistics And Data Analysis Fall 2007, Spring 2008, Fall 2008

Doctoral Student Supervision

Committee Member

- Inna Khagleeva
- Yu Chen (finished in 2012)
- Jing Cai (finished in 2011)
- Tony Huang (finished in 2011)
- Jian Su (finished in 2011)
- Nordia Thomas (finished in 2011)
- Jin Zhang (finished in 2011)

Service

Reviewer for

- *Journal of Econometrics*
- *Journal of Financial Econometrics*
- *Journal of the Korean Statistical Society*
- *Journal of Nonparametric Statistics*
- *Statistics and Its Interface*