

# QIAOYU WANG

International School of Economics and Management, Capital University of Economics and Business, Beijing 100070, China

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## EMPLOYMENT

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Assistant Professor, International School of Economics and Management, Capital University of Economics and Business, September 2023 — Present.

## EDUCATION

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Ph.D. in Economics, Texas A&M University, College Station, Texas, August 2023

M.S. in Economics, Texas A&M University, College Station, Texas, May 2017

B.S. in Mathematics, Southwestern University of Finance and Economics, Chengdu, China, 2015

B.A. in Economics, Southwestern University of Finance and Economics, Chengdu, China, 2015

## FIELDS OF INTEREST

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Econometrics, Applied Econometrics, Financial Econometrics

## PUBLICATIONS

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- “**A Semiparametric Bayesian Estimator of Copula Density**” with X. Wu, T. Wang, S. Kumbhakar and S. Luo, *accepted at Journal of Econometrics*
- “**A Nonparametric Bayesian Estimator of Copula Density with Applications to Financial Market**” with X. Wu, *accepted at Journal of Business & Economic Statistics*
- “**Bootstrap inference on a factor model based average treatment effects estimator**” with L. Wang and J. Racine, *Econometric Reviews* 44, No. 1 (2025): 80-89.
- “**Boundary-adaptive kernel density estimation: the case of (near) uniform density**” with J. Racine and Q. Li, *Journal of Nonparametric Statistics* 36, No. 1 (2024): 146-164.
- “**Multivariate Models of Commodity Future Markets: A Dynamic Copula Approach**” with S. Chen, Q. Li and Y. Zhang, *Empirical Economics* 64, No. 6 (2023): 3037-3057.
- “**Oil Supply News Shock and Chinese Economy**” with D. Liu and K. Yan, *China Economic Review* 73 (2022): 101796.

## TEACHING

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### Instructor (Capital University of Economics and Business)

- Advanced Econometrics (Master) Fall 2023, 2024, 2025

### Instructor (Texas A&M University)

- Economic Forecasting (ECMT 475, Undergraduate, Evaluation: 4.45/5) Spring 2020

### Teaching Assistant/Recitation Instructor (Texas A&M University)

- Econometric I (Ph.D. Core Course) Fall 2021
- Math/Stat Camp (Ph.D.) Summer 2019, 2020

- Econometric Analysis of Financial Data (Master) Fall 2019, 2020, 2021, 2022
- Financial Econometrics (Master) Spring 2018, 2021, 2022
- Economic Forecasting (Master) Spring 2019
- Economic Analytics (Master) Fall 2017, 2018

## OTHER RESEARCH EXPERIENCE

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- Research Assistant** Oct 2016 - May 2017
- The Bush School of Government and Public Service, Texas A&M University

## GRANTS

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- National Natural Science Foundation of China, No. 72503148 Jan 2026 - Dec 2028
- Capital University of Economics and Business, No. XRZ2025002 Jan 2025 - Dec 2026

## FELLOWSHIPS AND AWARDS

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- Department of Economics Incentives for Excellence Scholarship, Texas A&M University Fall 2022
- Department of Economics Research Fellowship, Texas A&M University Spring 2020
- Department of Economics Graduate Assistantship, Texas A&M University 2017 - 2022
- Department of Economics MS Grad Scholarship, Texas A&M University 2015 - 2016

## CONFERENCE PRESENTATION

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- Texas Econometrics Camp Feb 2022

## REFeree EXPERIENCE

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China Economic Review, Economics Letters, Econometric Reviews, Statistics and Computing, Electronic Journal of Statistics, Journal of Econometrics

## SKILLS

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- Proficient in R, MATLAB, L<sup>A</sup>T<sub>E</sub>X, STATA
- Languages: English (fluent), Chinese (native)