# PING WU

# ping.wu@strath.ac.uk Department of Economics, University of Strathclyde

#### CURRENT POSITIONS

# Department of Economics, University of Strathclyde, UK Research Associate EDUCATION PhD in Economics, University of Strathclyde, UK Multivariate Unobserved Components Models in a Globalised World: Prof. Gary Koop Committee: Prof. Joshua Chan, Dr Sharada Nia Davidson, Awarded without Corrections MSc in Quantitative Economics, Jilin University, China Awarded with Jilin University outstanding thesis (awarded to 1 student among all master students at Business School each year) BA in Financial Management, Jilin University, China 2012 - 2016

#### RESEARCH & KNOWLEDGE EXCHANGE

#### WORKING IN PROGRESS

- Multi-country Time-Varying Phillips Curves with Observed Global Factors
- A Multi-country Unobserved Components Model with Sparse Factor Stochastic Volatility
- A Panel Unobserved Components Model for Estimating Macroeconomic Trends
- New Stochastic Search Variable Selection approach for Cointegrating Space
- Order-Invariant Bayesian VARs using Eigendecomposition

#### CONFERENCE & SEMINAR PRESENTATIONS

#### 2021

- 11th European Seminar on Bayesian Econometrics, online, September
- Scottish Graduate Programme in Economics Annual Conference, online, May
- University of Strathclyde Postgraduate Research Away Day, online, March

#### 2020

• Scottish Graduate Programme in Economics Annual Conference, Crieff, UK, January

#### 2019

- University of Strathclyde Postgraduate Research Away Day, Glasgow, UK, March
- Scottish Graduate Programme in Economics Annual Conference, Crieff, UK, January

#### PRIZES & GRANTS

Scottish Graduate Programme in Economics PhD Affiliate, University of Edinbu	ırgh, UK	2020
Student Excellence Award Studentship, University of Strathclyde, UK • competitively won PhD scholarship, covering the 3-year value of stipend and home/EU fee		2018
National Scholarship, Jilin University, China		2016
• awarded to 3 students among all master students at Business School each year		

# TEACHING

# University of Strathclyde, Glasgow, UK

• AG909: Quantitative Methods For Finance, MSc, 2019

# University of Edinburgh, Edinburgh, UK

• ECNM11043: Econometrics 1, MSc, 2021

• ECNM11060: Bayesian Econometrics Labs (MATLAB), MSc, 2022

• ECNM11045: Advanced Time Series Econometrics Labs (Stata), MSc, 2022

# IT & LANGUAGE SKILLS

Software: MS Office, MATLAB and LATEX (Proficient)

Languages: English (fluent), Chinese (native)