PING WU

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Department of Economics, University of Strathclyde

CURRENT POSITIONS

Department of Economics, University of Strathclyde, UK 2022 -

Research Associate

EDUCATION

PhD in Economics, University of Strathclyde, UK 2018 - 2021

- 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 2016 - 2018

- 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 Edinburgh, UK 2020

Student Excellence Award Studentship, University of Strathclyde, UK 2018

- competitively won PhD scholarship, covering the 3-year value of stipend and home/EU fee

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)