

PING WU

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CONTACT

Department of Economics
University of Strathclyde
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POSITIONS

University of Strathclyde, UK

Lecturer

April 2023 -

Research Associate

Jan 2022 - March 2023

EDUCATION

University of Strathclyde, UK

PhD in Economics

Oct 2018 - Dec 2021

Thesis: Multivariate Unobserved Components Models in a Globalised World

Advisors: Prof. Gary Koop, Prof. Julia Darby, and Dr Aubrey Poon

Committee: Prof. Joshua Chan, Dr Sharada Nia Davidson

Awarded without Corrections

Jilin University, China

MSc in Quantitative Economics

Sep 2016 - June 2018

BA in Financial Management

Sep 2012 - June 2016

PUBLICATIONS

1. Wu, P and Koop, G. (2023). Estimating the Ordering of Variables in a VAR using a Plackett-Luce Prior, **Economics Letters**, forthcoming

WORKING PAPERS

1. Incorporating Short Data into Large Mixed-Frequency VARs for Regional Nowcasting (with Gary Koop, Stuart McIntyre, James Mitchell, and Aubrey Poon)
2. Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix (with Gary Koop)
3. Should I open to forecast? Implications from A Multi-country Unobserved Components Model with Sparse Factor Stochastic Volatility
4. A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important? (with Alain Kabundi and Aubrey Poon)

CONFERENCES

2023 May: ESCoE Conference on Economic Measurement, London, UK

2022 December: The 16th Conference on Computational and Financial Econometrics, London, UK

2022 September The 12th European Seminar on Bayesian Econometrics, Salzburg, Austria

2022 August: The NBER-NSF SBIES conference, online

2022 May: ESCoE Conference on Economic Measurement, Glasgow, UK

2022 April: The First Bayesian Non-Parametric networking workshop, Nicosia, Cyprus

2021 September: The 11th European Seminar on Bayesian Econometrics, online

2021 May: Scottish Graduate Programme in Economics Annual Conference, online

TEACHING

University of Edinburgh, UK

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| 1. SGPE ECNM11049 Advanced Time Series Econometrics Labs | 2022 - |
| 2. SGPE ECNM11060 Bayesian Econometrics Labs | 2022 - |
| 3. SGPE ECNM11043 Econometrics 1 tutorial | 2021 |

REFeree ACTIVITY

Economic Modelling, Empirical Economics

IT & LANGUAGE SKILLS

Software: MS Office, MATLAB and \LaTeX (Proficient)

Languages: English (fluent), Chinese (native)