

# PING WU

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Department of Economics, University of Strathclyde

## CURRENT POSITIONS

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**Department of Economics, University of Strathclyde, UK**

Jan 2022 -

- Research Associate

## EDUCATION

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**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

**BA in Financial Management, Jilin University, China**

2012 - 2016

## RESEARCH & KNOWLEDGE EXCHANGE

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### WORKING PAPERS

- A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important?  
with Alain Kabundi and Aubrey Poon
- Sparse Factor Stochastic Volatility for a Multi-country Unobserved Components Model
- Permanent and Transitory shocks: Implications from A Panel Unobserved Components Model
- Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix  
with Gary Koop
- Estimating the Ordering of Variables in a VAR using a Plackett-Luce Prior  
with Gary Koop

### WORK IN PROGRESS

- New Stochastic Search Variable Selection approach for Cointegrating Space

## CONFERENCE & SEMINAR PRESENTATIONS

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### 2022

- The 12th European Seminar on Bayesian Econometrics, Salzburg, Austria, September
- The NBER-NSF SBIES conference, online, August
- ESCoE Conference on Economic Measurement, Glasgow, UK, May
- The First Bayesian Non-Parametric networking workshop, Nicosia, Cyprus, April

### 2021

- The 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

- The Ninth International Symposium of Quantitative Economics, Changchun, China, August
- 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

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| <b>Scottish Graduate Programme in Economics PhD Affiliate, University of Edinburgh, UK</b>   | 2020 |
| <b>Student Excellence Award Studentship, University of Strathclyde, UK</b> <ul style="list-style-type: none"><li>• competitively won PhD scholarship, covering the 3-year value of stipend and home/EU fee</li></ul> | 2018 |
| <b>National Scholarship, Jilin University, China</b>   | 2016 |

## TEACHING

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- 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

## REFeree ACTIVITY

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Economic Modelling, Empirical Economics

## IT & LANGUAGE SKILLS

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- Software:** MS Office, MATLAB and  $\text{\LaTeX}$ (Proficient)
- Languages:** English (fluent), Chinese (native)