PING WU

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Department of Economics, University of Strathclyde

CURRENT POSITIONS

Department of Economics, University of Strathclyde, UK Jan 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

BA in Financial Management, Jilin University, China 2012 - 2016

RESEARCH & KNOWLEDGE EXCHANGE

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
- A Panel Unobserved Components Model
- Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix
  with Gary Koop

WORK IN PROGRESS

- New Stochastic Search Variable Selection approach for Cointegrating Space
- Spike and Slab Priors on Variable Orderings in VARs
  with Gary Koop

CONFERENCE & SEMINAR PRESENTATIONS

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

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

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

REFEREE ACTIVITY

Economic Modelling, Empirical Economics

IT & LANGUAGE SKILLS

Software: MS Office, MATLAB and LaTeX(Proficient)

Languages: English (fluent), Chinese (native)