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: A Bounded Random Walk Model
- Sparse Factor Stochastic Volatility for Multi-country Unobserved Components Model
- A Panel Unobserved Components Model

WORKING IN PROGRESS
- New Stochastic Search Variable Selection approach for Cointegrating Space
- Order-Invariant Bayesian VARs using Eigendecomposition
- Spike and Slab Priors on Variable Orderings in VARs

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

IT & LANGUAGE SKILLS

Software: MS Office, MATLAB and LaTeX (Proficient)

Languages: English (fluent), Chinese (native)