PING WU

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CONTACT

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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
2. Kabundi, A., Poon, A. and Wu, P. (2023). A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important? **Economic Modelling**, forthcoming
3. Wu, P. (2023). Should I open to forecast? Implications from A Multi-country Unobserved Components Model with Sparse Factor Stochastic Volatility, **International Journal of Forecasting**, 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)

CONFERENCES

2023 September: The 13th European Seminar on Bayesian Econometrics, Glasgow, UK

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

1. SGPE ECNM11049 Advanced Time Series Econometrics Labs 2022 -
2. SGPE ECNM11060 Bayesian Econometrics Labs 2022 -
3. Numerical Methods Bootcamp 2023
4. SGPE ECNM11043 Econometrics 1 tutorial 2021

REFEREE ACTIVITY

Economic Modelling, Empirical Economics, Studies in Nonlinear Dynamics & Econometrics, Scottish Journal of Political Economy, Economics Bulletin

IT & LANGUAGE SKILLS

Software: MATLAB, STATA, and LaTeX

Languages: English (fluent), Chinese (native)