PING WU

Updated June 15, 2023

CONTACT	Department of Economics	Office: Duncan Wing 511
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POSITIONS

University of Strathclyde, UK

Lecturer	April 2023 -
Research Associate	Jan 2022 - March 2023

EDUCATION

University of Strathclyde, UK — Oct 2018 - Dec 2021

Thesis: Multivariate Unobserved Components Models in a Globalised World
Advisors: Prof. Gary Koop, Prof. Julia Darby
Committee: Prof. Joshua Chan, Dr Sharada Nia Davidson
Awarded without Corrections

Jilin University, China — Sep 2016 - June 2018
MSc in Quantitative Economics

Jilin University, China — Sep 2012 - June 2016
BA in Financial Management

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. A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important? (with Alain Kabundi and Aubrey Poon)
2. Should I open to forecast? Implications from A Multi-country Unobserved Components Model with Sparse Factor Stochastic Volatility
3. Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix (with Gary Koop)

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	
	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)