PING WU

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CONTACT

Department of Economics
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POSITIONS

University of Strathclyde, UK

Lecturer (with tenure) April 2023 -

Post-Doctoral Research Associate Jan 2022 - March 2023

Fellow of Higher Education Academy Sep 2025 -

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, and Prof. Julia Darby

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. (2025). Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix, **Journal of Business & Economic Statistics**, forthcoming. *(ABS 4*)*
2. Koop, G., McIntyre, S., Mitchell, J., Poon, A. and Wu, P. (2024). Measuring Sub-regional Economic Activity: Missing Frequencies and Missing Data, **Recent Developments in Bayesian Econometrics and its Applications: Festschrift in Honour of Sune Karlsson published by Springer**.
3. Wu, P. and Koop, G. (2023). Estimating the Ordering of Variables in a VAR using a Plackett-Luce Prior, **Economics Letters**, 230, 111247. *(ABS 3*)*
4. Kabundi, A., Poon, A. and Wu, P. (2023). A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important? **Economic Modelling**, 126, 106423. *(ABS 2*)*
5. 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**, 40(3), 903-917. *(ABS 3*)*
6. Koop, G., McIntyre, S., Mitchell, J., Poon, A. and Wu, P. (2023). Incorporating Short Data into Large Mixed-Frequency VARs for Regional Nowcasting, **Journal of the Royal Statistical Society: Series A**, 187(2), 477-495. *(ABS 3*)*

WORKING PAPERS

1. Incorporating Micro Data into Macro Models using Pseudo VARs (with Gary Koop, Stuart McIntyre, and James Mitchell)
2. U.S. Economy and Global Stock Markets: Insights from a Distributional Approach (with Dan Zhu)

WORK IN PROGRESS

1. Forecasting Growth Across the Globe: Predictive Density Combination using a Large Number of Predictors with Missing Data (with Sharada Davidson)
2. Variable Ordering in a Cholesky-MSV model (with Martina Danielova Zaharieva)

GRANTS

1. Missing but not Forgotten: Modelling New Developments in the Global Economy Using Data with Missing Values, £120,000
   - With Sharada Nia Davidson and Gary Koop
   - A 4-year PhD Studentship Funded by SGSSS starting from October 2024
2. Policymaking in Times of Tension: Modelling the Evolving Transmission of Geopolitical Risk Across Sectors
   - With Sharada Nia Davidson
   - A 3-year PhD Studentship Funded by University SEA starting from October 2025

TEACHING

University of Strathclyde, UK

Lecturer

1. EC988 Data Analytics I: Essentials in Economics and Finance — Sep 2024 -
2. EC989 Data Analytics II: Advances in Economics and Finance — Sep 2024 -
3. EC316 Topics in Macroeconomics with Time Series Econometrics — 2023 -

University of Edinburgh, UK

Lecturer

1. SGPE ECNM11089 Econometrics 2 Time Series — Sep 2025 -
2. SGPE ECNM11049 Advanced Time Series Econometrics — Sep 2024 -
3. SGPE ECNM11060 Bayesian Econometrics — Sep 2024 -

Practical Computer Labs

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

CONFERENCES

2025: IAAE (Turin, Italy, June); ESOBE (Melbourne, Australia, August);
2024: ESCoE Conference on Economic Measurement (Manchester, UK, May);
2023: 6th Annual Workshop on Financial Econometrics (Örebro, Sweden, Nov); ESOBE (Glasgow, UK, Sep); ESCoE Conference (London, UK, May);

2022: The 16th Conference on Computational and Financial Econometrics (London, UK, December); ESEOBE (Salzburg, Austria, September); The NBER-NSF SBIES conference (Online, August); ESCoE Conference (Glasgow, UK, May); The First Bayesian Non-Parametric Networking Workshop (Nicosia, Cyprus, April);
2021: ESOBE (Online, September); Scottish Graduate Programme in Economics Annual Conference (Online, May)
2020: SGPE Annual Conference (Crieff, UK, Jan);
2019: SGPE Annual Conference (Crieff, UK, Jan).

REFEREE ACTIVITY

Economics Bulletin, Economic Modelling, Empirical Economics, Journal of Economic Dynamics and Control, Quality & Quantity, Studies in Nonlinear Dynamics & Econometrics, Scottish Journal of Political Economy, Statistics and Computing, Statistical Papers

IT & LANGUAGE SKILLS

Software: MATLAB, R, STATA, and LaTeX

Languages: English (fluent), Chinese (native)