Yaping Wang

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Education

2021 –	**Ph.D. in Economics** Universitat Pompeu Fabra, Spain *Provisional Thesis Title*: Essays on High-dimensional Econometrics *Advisor*: Christian Brownlees
2020 – 2021	**Master of Research in Economics, Finance and Management** Universitat Pompeu Fabra, Spain
2019 – 2020	**Master of Science in Economics and Finance** Barcelona School of Economics, Spain
2013 – 2017	**Bachelor of Arts in Financial Management** Zhejiang University of Finance and Economics, China

Research Interests

Econometrics, high-dimensional statistics, factor models, quantile regression, empirical finance

Working Papers

1. **Bridging Dense and Sparse Models in High-Dimensional Quantile Regression** (Job Market Paper)
2. **Performance of Empirical Risk Minimization for Principal Component Regression** (with Christian Brownlees and Guðmundur Stefán Guðmundsson) (*R&R at Econometric Theory*)
3. **Cross-Validating the Number of Factors for Prediction**

References

Prof. **Christian Brownlees**	Prof. **Gábor Lugosi**	Prof. **David Rossell**
UPF, BSE and LUISS	UPF, BSE and ICREA	UPF and BSE
christian.brownlees@upf.edu	gabor.lugosi@upf.edu	david.rossell@upf.edu

Seminars and Conference Presentations

2026	University of Nottingham Ningbo China, University of Bonn, University of the Balearic Islands, Erasmus University Rotterdam, University of Melbourne
2025	The XVt Workshop in Time Series Econometrics (Zaragoza, Spain), BSE PhD Jamboree (Barcelona, Spain), UPF Internal Statistics Seminar (Barcelona, Spain)
2024	EAYE 2024 Annual Meeting (Paris, France), 2024 Asian Meeting of the Econometric Society (Hangzhou, China)
2023	The XIIIt Workshop in Time Series Econometrics (Zaragoza, Spain), UPF Internal Statistics Seminar (Barcelona, Spain)
2022	UPF Internal Econometrics Seminar (Barcelona, Spain), BSE PhD Jamboree (Barcelona, Spain), BSE Summer Forum (Barcelona, Spain)

Teaching Experience

2024 – 2025	TA: Operations Management	Undergraduate	UPF
2021 – 2023	TA: Financial Derivatives and Risk Management	Undergraduate	UPF
2023	TA: Econometrics I	Undergraduate	UPF
2022	TA: Econometrics	Graduate	BSE
2022	TA: Quantitative and Statistical Methods I	Graduate	BSE
2021	TA: Financial Management	Undergraduate	UPF
2020 – 2021	TA: Investments and Portfolio Management	Graduate	BSM

Other Information

Citizenship: Chinese

Languages: Mandarin/Chinese (Native), English

Programming: Python, R, MATLAB, Stata, SQL

Miscellaneous: LaTeX, Git, Docker, MongoDB, HTML, CSS, Shell script