

# YAPING WANG

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## CONTACT INFORMATION

### Address

Universitat Pompeu Fabra  
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### Department Contacts

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## REFERENCES

### Professor Christian Brownlees (Advisor)

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### Professor David Rossell

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## EDUCATION

2021 – Present	<b>Ph.D. in Economics</b> Universitat Pompeu Fabra, Spain <i>Provisional thesis title:</i> Essays on high-dimensional econometrics <i>Expected Completion Date:</i> June 2026
2020 – 2021	<b>Master of Research (M.Res.) in Economics and Finance</b> Universitat Pompeu Fabra, Spain
2019 – 2020	<b>Master of Science (M.Sc.) in Finance</b> Barcelona School of Economics, Spain
2013 – 2017	<b>Bachelor of Arts in Financial Management</b> Zhejiang University of Finance and Economics, China

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## RESEARCH INTERESTS

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

## WORKING PAPERS

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**Bridging Dense and Sparse Models in High-Dimensional Quantile Regression**  
(Job Market Paper)

**Performance of Empirical Risk Minimization for Principal Component Regression**  
(with Christian Brownlees and Guðmundur Stefán Guðmundsson) *R&R at Econometric Theory*

**Cross-Validating the Number of Factors for Prediction** (Preliminary)

## PROFESSIONAL ACTIVITIES

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### Seminars and Conference Presentations

2025	The XVt Workshop in Time Series Econometrics (Zaragoza, Spain)
2025	BSE PhD Jamboree (Barcelona, Spain)
2023 - 2025	UPF Internal Statistics Seminar (Barcelona, Spain)
2024	2024 Asian Meeting of the Econometric Society (Hangzhou, China)
2024	28th EAYE Annual Meeting (Paris, France)
2023	The XIIIt Workshop in Time Series Econometrics (Zaragoza, Spain)
2022	UPF Internal Econometrics Seminar (Barcelona, Spain)
2022	BSE PhD Jamboree (Barcelona, Spain)

### Posters

2022	BSE Summer Forum (Barcelona, Spain)
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## TEACHING EXPERIENCE

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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

## RESEARCH EXPERIENCE

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2021	Research Assistant for Professor Miguel Andres Espinosa Farfan
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## AWARDS AND SCHOLARSHIPS

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2021 – 2025	Teaching Assistant Fellowship – Univesitat Pompeu Fabra
2020 – 2021	Master of Research Tuition Waiver – Univeritat Pompeu Fabra
2019 – 2020	Master Tuition Waiver – Barcelona School of Economics

## SKILLS

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Languages: Mandarin/Chinese (Native), English

Programming: Python, R, MATLAB, Stata, SQL

Miscellaneous: L<sup>A</sup>T<sub>E</sub>X, Git, Docker, MongoDB, HTML, CSS, Shell script

## PERSONAL INFORMATION

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Citizenship: Chinese