# PING WU

*Updated December 3, 2025*

## CONTACT

Department of Economics
University of Strathclyde
199 Cathedral Street, Glasgow
G4 0QU

Office: Duncan Wing 511
E-mail: ping.wu@strath.ac.uk

## 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. 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*)*

3. 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*)*

4. 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*)*

5. 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*)*

## Book Chapters

1. 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**.

## 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 - 2025
2. SGPE ECNM11060 Bayesian Econometrics Labs — 2022 - 2025
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)