

PING WU

Updated December 4, 2023

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
Post-Doctoral Research Associate

April 2023 -
Jan 2022 - March 2023

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, Prof. Julia Darby, and Dr Aubrey Poon
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. (2023). Estimating the Ordering of Variables in a VAR using a Plackett-Luce Prior, **Economics Letters**, forthcoming
2. Kabundi, A., Poon, A. and Wu, P. (2023). A Time-Varying Phillips Curve with Global Factors: Are Global Factors Important? **Economic Modelling**, forthcoming
3. 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**, forthcoming
4. 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**, forthcoming

WORKING PAPERS

1. Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix (with Gary Koop)

CONFERENCES

- 2023 November: 6th Annual Workshop on Financial Econometrics, Örebro, Sweden
2023 September: The 13th European Seminar on Bayesian Econometrics, Glasgow, UK
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

2020 January: Scottish Graduate Programme in Economics Annual Conference, Crieff, UK

2019 January: Scottish Graduate Programme in Economics Annual Conference, Crieff, UK

TEACHING

University of Edinburgh, UK

- | | |
|--|--------|
| 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 |

REFEREE ACTIVITY

Economic Modelling, Empirical Economics, Studies in Nonlinear Dynamics & Econometrics, Scottish Journal of Political Economy, Economics Bulletin

IT & LANGUAGE SKILLS

Software: MATLAB, STATA, and \LaTeX

Languages: English (fluent), Chinese (native)