Dr. YUN WANG 王芸

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School of International Trade and Economics,
University of International Business and Economics
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Academic Position/Experience

Associate Professor, School of International Trade and Economics, University of International Business and Economics, January 2016-Present
Assistant Professor, School of International Trade and Economics, University of International Business and Economics, Fall 2012- December 2015
Visiting Professor, School of Economics, Singapore Management University, Singapore, July-August 2017
Lecturer & Teaching Assistant, University of California, Riverside, USA, 2008-2012

Research Interests

Econometrics Theory and Applications, Applied Economics, Financial Economics

Education

Ph.D. in Economics, University of California, Riverside, CA, USA, 2012
Master Degree in Statistics, Guanghua School of Management, Peking University, Beijing, China, 2007

Teaching Courses for International Students

Statistics with Software skills (PhD Course in English)
Econometrics with Software skills (Undergraduate Course in English)

Teaching Courses for Chinese Students

Advanced Econometrics: Methods and Applications (PhD Course)
Econometrics (Graduate Course)
Introductory Econometrics (Undergraduate Course)

Publications

[1] **Yun Wang,** Optimal Sizing of Portable Modular Batteries for Electric Vehicles**,** ***Journal of Cleaner Production (SCIE)***, 2020. (with G. Jiong, A. Zhao, and Z. Zhao)

[2] Yun Wang, Factor Substitution and Labor Market Friction in the United States: 1954-2013, ***Applied Economics (SSCI)***, 2019. (with Mingming Jiang and John Shideler)

[3] **Yun Wang** ,The Distribution of the Mean Reversion Estimator in the Ornstein-Uhlenbeck Process, ***Econometric Reviews*** (SSCI), 2017. (with Yong Bao and Aman Ullah)

[4] **Yun Wang ,** A Stein-like estimator for linear panel data models, ***Economics Letters*** *(SSCI)*, 2016. (with Yonghui Zhang and Qiankun Zhou)

[5] **Yun Wang,** Bias in the Estimation of Mean Reversion in Continuous-Time Lévy Processes, ***Economics Letters*** *(SSCI)*, 134:16-19, September 2015. (with Yong Bao, Aman Ullah, and Jun Yu)

[6] **Yun Wang,** A Semiparametric Conditional Duration Model, ***Economics Letters*** (SSCI), Elsevier, 124, 3: 362-366, 2014. (with M. Dungey, X. Long, and A. Ullah)

[7] **Yun Wang,** On Efficiency Properties of an R-square Coefficient Based on Final Prediction Error, ***Statistics and Probability Letters*** (SCI Expanded), 83:2276-2281,2013.

[8] **Yun Wang**, Nonparametric Regression Estimation with G eneral Parametric Error Covariance: A More Efficient Two-step Estimator, ***Empirical Economics*** (SSCI)，Springer-Verlag, 45: 1009-1024, 2013. (with L. Su, and A. Ullah)

[9] **Yun Wang,** Nonparametric and Semiparametric Estimation of a Set of Regression Equations, ***Oxford Handbook of Applied Nonparametric and Semi-parametric Econometrics and Statistics,*** Oxford University Press, January 2014 (ISBN-10:0199857946, ISBN-13:978-0199857944). (with A. Ullah)

[10] **Yun Wang,** Nonparametric and Semiparametric Volatility Models: Specification, Estimation, and Testing, ***Handbook of Volatility Models and Their Applications,*** Wiley, New York, April 2012 (ISBN-10:0470872519, ISBN-13:978-0470872512). (with L. Su, A. Ullah, and S. Mishra)

[11] **Yun Wang,** A Study on the Spacial Correlations of Economic Growth in China—— Empirical Evidence Based on "Yangzi River Area" and "Peal River Area*",* ***Journal of Quantitative and Technical Economics*** (CSSCI) , 2007. (with L. Su)

National Funds:

- Principle Investigator, "Econometric Theory and Application of Semiparametric Time-Varying Predictive Regressions", Project No. 71873033 from National Natural Science Foundation of China, 2018-2022.
- Principle Investigator, "Econometric Theory and Application of Nonparametric and Semiparametric Systems of Regression Equations", Project No. 71401032 from National Natural Science Foundation of China，2014-2017.

Honors, Scholarships, and Fellowships

- Dissertation Year Fellowship, University of California, Riverside, 2011-2012
- Outstanding Teaching Assistant Award, University of California, Riverside, 2010-2011
- GSA Conference Travel Grants, University of California, Riverside, 2010, 2011
- Graduate Division Fellowship, University of California, Riverside, 2007-2012
- Guanghua Scholarship, Peking University, 2006

Conference and Seminar Presentations

- Econometrics Conference, University of California, Riverside, March 2015
- 2015 Meeting of Young Econometricians in Asian-Pacific (YEAP) Region, Peking University, Beijing, January 2015

- International workshop on "Non- and Semiparametric Volatility and Correlation Models - Economic Sources of Volatility, Risk Decomposition and Financial Crises", Paderborn, Germany, July 2014
- The 9th International Symposium Econometric Theory and Applications, Seoul, Korea, July 2013
- University of Sydney, Australia, February 2012 (Invited)
- University of Florida, Gainesville, FL, USA, February 2012 (Invited)
- Econometrics Colloquium at University of California, Riverside, USA, December 2011
- The 2011 Annual Conference of the Canadian Economics Association, Ottawa, Canada, June 2011
- The 2011 CES China Conference, Beijing, China, June 2011
- Econometrics Colloquium at University of California, Riverside, USA, November 2010
- The 20th Annual Meetings of the Midwest Econometrics Group, Washington University in St. Louis, USA, October 2010
- The 2010 International Symposium on Econometric Theory and Applications (SETA 2010), Singapore, April 2010

Referee Work *Journal of Econometrics, Journal of Business and Economic Statistics, Econometrics Review, Empirical Economics, Journal of Quantitative Economics, International Regional Science Review, Journal of Multivariate Analysis, Communications in Statistics – Simulation and Computation.*

Language
English-fluent, Chinese-native