

Pujun Liu

CURRICULUM VITAE

Contact Information

Department of Economics
University of Western Ontario
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Citizenship

China, Canadian Permanent Resident (Pending)

Languages

English (fluent), Mandarin (native)

Education and Degrees

Ph.D. in Economics, University of Western Ontario 2012 (expected)
M.A. in Economics, University of Western Ontario 2006
B.A. in Economics, Huazhong University of Science and Technology 2005
B.S. in Mathematics, Huazhong University of Science and Technology 2005

Dissertation

Title: "Essays on Regime-Switching Volatility Models, Duration Models and Value-at-Risk"
Principal Supervisor: John Knight
Committee: John Knight, Martijn Van Hasselt, Youngki Shin

Research Interests

Financial Econometrics, Applied Econometrics, Time Series, Empirical Finance

Research Papers

"Regime-switching GARCH-Jump Models with Autoregressive Jump Intensity" (2011)
(Job Market Paper)

"Autoregressive Conditional Duration Models with Structural Changes" (2011)

Work in Progress

“Value-at-Risk Estimation via Higher Moments Built on High Frequency Data”

Conference Presentations

Canadian Econometrics Study Group (CESG), Toronto, October 2011.

Poster “Regime-Switching GARCH-Jump Models with Autoregressive Jump Intensity”

Asian Meeting of the Econometric Society, Seoul, August 2011.

Presented “Regime-Switching GARCH-Jump Models with Autoregressive Jump Intensity”

Canadian Economics Association Meeting, Ottawa, June 2011.

Presented “Regime-Switching GARCH-Jump Models with Autoregressive Jump Intensity”

Research Experience

Research Assistant, University of Western Ontario, Professor John Knight, Winter 2011

Research Assistant, University of Western Ontario, Professor Youngki Shin, Fall 2008

Teaching Interests

Econometrics, Mathematical Economics, Intermediate Macroeconomics and Microeconomics

Teaching Experience

Lecturer

Principles of Mathematical Economics, undergraduate, King’s University College, University of Western Ontario, Fall 2011.

Intermediate Macroeconomic Theory and Policy I, undergraduate, University of Western Ontario, Winter 2011.

Intermediate Macroeconomics, undergraduate, University of Western Ontario, Summer 2008.

Teaching Assistant

Principles of Macroeconomics, undergraduate, University of Western Ontario, 2010

Public Finance, undergraduate, University of Western Ontario, 2009

International Finance, undergraduate, University of Western Ontario, Fall 2007.

Intermediate Microeconomics, undergraduate, University of Western Ontario, 2005-2007

Academic Awards

Western Graduate Research Scholarship, University of Western Ontario, 2005-2010

Student Excellence Scholarship, Huazhong University of Science and Technology, 2004-2005

Statistical Software

Matlab, C++, Stata, Eviews, SAS

References

[Chief Supervisor]

Professor **John Knight**

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Dr. Martijn van Hasselt

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