Jing Wu

Curriculum Vitae

Contact Information

Department of Economics
University of Western Ontario
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Citizenship

Canada

Education

Ph.D.	Economics	University of Western Ontario	2012 (Expected)
M.A.	Economics	University of Western Ontario	2005
B.A.	Economics	Xiamen University (China)	1995

Dissertation

Title: "Essays on Financial Return and Volatility Modeling"
Principal Supervisor: John Knight
Committee: John Knight, Martijn van Hasselt, Youngki Shin

Research Fields

Financial Econometrics, Applied Econometrics, Time Series

Teaching Fields

Econometrics, Mathematical Economics, Microeconomics, Macroeconomics, Financial Economics

Research Papers

"Threshold GARCH Model: Theory and Application" 2010

"Application of Independent Component Analysis in Finance: Does Time Structure Matter?" 2008

"Return Volatility and Volume: A New Approach via Independent Component Analysis"

Teaching Experience: Undergraduate Level

Instructor

Principles of Mathematical Economics I, University of Western Ontario, Fall 2010

Introduction to Econometrics, University of Waterloo, Spring 2010

Macroeconomics Theory 3, University of Waterloo, Spring 2010

Intermediate Macroeconomic Theory and Policy II, University of Western Ontario, Summer 2010

Introductory Econometrics I, University of Western Ontario, Summer 2009, Fall 2009

Introductory Econometrics II, University of Western Ontario, Summer 2008, Spring 2010

Teaching Assistant

Economics Honors Thesis 4400, University of Western Ontario, 2008

Introductory Econometrics, University of Western Ontario, 2007

Principles of Mathematical Economics, Tutorial, University of Western Ontario, 2006

Cost Benefit Analysis, University of Western Ontario, 2006

Intermediate Microeconomic Theory, University of Western Ontario, 2004, 2005

Macroeconomic Policy, University of Western Ontario, 2005

Research Experience

Research Assistant — Summer 2005
Professor Jim MacGee — University of Western Ontario

Conference Presentation

"Forecasting Volatility Using Threshold GARCH Model"
The Atlantic Canada Economics Association (ACEA) Annual Meeting, Charlottetown, 2011

"Threshold GARCH Model: Theory and Application"
The Midwest Econometrics Group (MEG) Annual Meeting, St.Louis, 2010
The Econometric Society World Congress (ESWC), Shanghai, 2010
The Canadian Economics Association (CEA) Annual Meeting, Quebec City, 2010

"Return Volatility and Volume: A New Approach via Independent Component Analysis" (early version).
The Canadian Economics Association (CEA) Annual Meeting, Toronto, 2009

Awards and Scholarships

Western Graduate Research Scholarship, University of Western Ontario, 2005, 2007, 2008

Ontario Graduate Scholarship, 2006

Professional Affiliations

Canadian Economics Association

Econometric Society

Skills

Computer: Fortran, Matlab, R, Stata, Maple

Language: English, fluent; Chinese, native

Volunteer

Math Tutor at JUMP Math Program, Toronto, 2002-2004

References

Professor John Knight
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Placement Director

Professor Lance Lochner

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