

Yiru Wang

Contact:

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Employment:

Assistant Professor, Department of Economics, University of Pittsburgh 2020 -

Education:

Ph.D. in Economics, Universitat Pompeu Fabra, 2020.

M.Res in Economics, Universitat Pompeu Fabra, 2016.

M.S. in Economics, Barcelona School of Economics, 2015.

B.A. in Finance, Shanghai Jiao Tong University, 2013.

Research Fields:

Econometrics, Time Series, Empirical Macroeconomics, Forecasting.

Publications:

“VAR-based Granger-causality test in the presence of instabilities” with Barbara Rossi, *Stata Journal*, 19(4), pp.883-899.

Working Papers:

“Estimation and Inference for Latent Group Structures with Structural Instabilities” with Wenxin Huang and Yucheng Sun.

“Unified Inference for Panel Autoregressive Models with Unobserved Grouped Heterogeneity” with Wenxin Huang and Liangjun Su.

“Identify Latent Group Structures in Panel Data: The classifylasso Command” with Wenxin Huang and Lingyun Zhou.

“Has the Phillips Curve Flattened and Why?” with Atsushi Inoue and Barbara Rossi.

“Local Projections in Unstable Environments: How Effective is Fiscal Policy?” with Atsushi Inoue and Barbara Rossi.

“Detecting Density Forecast Breakdowns”

“Identification and Estimation of Parameter Instability in a High Dimensional Approximate Factor Model”

Media Coverage:

“Why fiscal multipliers estimates change over time and what determines their magnitude” with Atsushi Inoue and Barbara Rossi, *VoxEU*.

Teaching:

Graduate:

University of Pittsburgh, Advanced Econometrics 2 (Econ 3660), 2021S, 2022S, 2023S.

University of Pittsburgh, Econometric Theory 2 (Econ 3050), 2023S.

University of Pittsburgh, Econometrics Seminars (Econ 3160), 2021S, 2022S.

Barcelona School of Economics, MATLAB preparatory course, 2018.

Universitat Pompeu Fabra, Macroeconometrics/Advanced Techniques in Macroeconomics II (TA for Barbara Rossi), 2017 - 2019.

Barcelona School of Economics, Advanced Econometrics Method III (TA for Geert Mesters), 2016.

Barcelona School of Economics, Advanced Econometrics Method I (TA for Majid Al Sadoon and Geert Mesters), 2016.

Undergraduate:

University of Pittsburgh, Applied Econometrics 1 (Econ 1150), 2023S.

Refereeing:

Journal of Applied Econometrics, Journal of Economic Dynamics and Control, Econometrics Review, The Stata Journal, Energy Economics, Journal of Multivariate Analysis, Data Science for Economics and Finance: Methodologies and Applications (*Scientific Committee*)

Seminars and Conference Presentations:

2023 CIREQ Econometrics Conference 2023 (scheduled), MEA 2023 (Cleveland), Texas Tech University.

2022 EABCN and Deutsche Bundesbank Conference 2022 (virtual), NBER-NSF Time Series Conference (Boston), Inflation: Drivers and Dynamics Conference 2022 (Cleveland), MEG 2022 (Michigan), SEA 92nd Annual Meeting (Fort Lauderdale).

2021 University of Pittsburgh (Department of Statistics), EEA-ESEM 2021 (virtual), IAAE 2021 (virtual), Armenian Economic Association Meetings 2021 (virtual), CeMENT workshop 2021 (virtual).

2020 Georgetown University (virtual), The 40th International Symposium on Forecasting (virtual), SIdE-IEA 8th WEEE (Bertinoro), WinE Mentoring Retreat 2020 (virtual). Job

Market Talk: KU Leuven, University of Amsterdam, Vrije Universiteit Amsterdam, University of Glasgow, University of Exeter, University of Pittsburgh, University of Technology Sydney.

- 2019 The IXt Workshop in Time Series Econometrics (Zaragoza), BigNOMICS Workshop on Big Data and Economic Forecasting, JRC (Ispra), The 4th Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance (Vienna), Asian Meeting of the Econometric Society (Xiamen), China Meeting of the Econometric Society (Guangzhou), Belgrade Young Economists Conference (Belgrade), North American Summer Meeting of the Econometric Society (Seattle), EEA-ESEM (Manchester).
- 2018 Barcelona School of Economics Summer Forum (Barcelona).

Honors, Scholarships, Fellowships, and Grants:

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| The IV Marcelo Reyes Award, Zaragoza | 2019 |
| FPI fellowship, Universitat Pompeu Fabra | 2017 - 2020 |
| Teaching fellowship, Universitat Pompeu Fabra | 2015 - 2017 |
| Merit based tuition waiver and scholarship, Barcelona School of Economics | 2014 - 2015 |

Languages:

Mandarin/Chinese (Native), English