

Yiru Wang

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Employment:

Assistant Professor, Dept. of Economics, University of Pittsburgh 2020 -

Education:

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

Dissertation title: "Essays in Macroeconometrics"

Committee: Barbara Rossi (advisor), Atsushi Inoue, Geert Mesters, Tatevik Sekhposyan

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

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

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

Research Fields:

Macroeconometrics, Time Series Econometrics, Forecasting, Empirical Macroeconomics

Publications:

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

Working Papers:

"Detecting Density Forecast Breakdowns" (Awarded the IV Marcelo Reyes Award in the IXt Workshop in Time Series Econometrics, Zaragoza, 2019)

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

Work in Progress:

"Local Projections in Unstable Environments", with Atsushi Inoue and Barbara Rossi.

"Heteroskedasticity and Autocorrelation Robust Inference in High Dimensional Linear Models", with Geert Mesters.

"Financial Cycle Measurement with Mixed Frequency Data"

"Measuring Unemployment Risk across Occupations", with Yining Geng.

Teaching Experience:

Universitat Pompeu Fabra: Macroeconometrics/Advanced Techniques in Macroeconomics II (TA for Barbara Rossi).

Barcelona Graduate School of Economics: MATLAB preparatory course (course instructor), Advanced Econometrics Method I (TA for Majid Al Sadoon and Geert Mesters), Advanced Econometrics Method III (TA for Geert Mesters).

Professional Service:

Referee: Journal of Applied Econometrics, Data Science for Economics and Finance : Methodologies and Applications (*Scientific Committee*)

Seminars and Conference Presentations (including scheduled): (* means conference presentation by a coauthor)

- 2020 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 GSE Summer Forum (Barcelona).

Honors, Scholarships, Fellowships, and Grants:

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 GSE	2014 - 2015

Languages:

Mandarin/Chinese (Native), English