# QIAOYU WANG

#### EMPLOYMENT

Assistant Professor, International School of Economics and Management, Capital University of Economics and Business, September 2023 — Present.

#### **EDUCATION**

- Ph.D. in Economics, Texas A&M University, College Station, Texas, August 2023
- M.S. in Economics, Texas A&M University, College Station, Texas, May 2017
- B.S. in Mathematics, Southwestern University of Finance and Economics, Chengdu, China, 2015
- B.A. in Economics, Southwestern University of Finance and Economics, Chengdu, China, 2015

# FIELDS OF INTEREST

Econometrics, Applied Econometrics, Financial Econometrics

#### PUBLICATIONS

- "Boundary-adaptive kernel density estimation: the case of (near) uniform density" with Jeffrey S. Racine and Qi Li, *Journal of Nonparametric Statistics (2023): 1-19.*
- "Multivariate Models of Commodity Future Markets: A Dynamic Copula Approach" with Sihong Chen, Qi Li and Yu Yvette Zhang, *Empirical Economics* 64, 3037–3057 (2023).
- "Oil Supply News Shock and Chinese Economy" with Dandan Liu and Karen Xueqing Yan, China Economic Review 73 (2022): 101796.

# WORKING PAPERS

• "A Nonparametric Bayesian Estimator of Copula Density with an Application to Option Pricing" with Ximing Wu

# WORKS IN PROGRESS

- "Control interactive fixed effects with diversified projections" with Hongjun Li, Kunpeng Li and Qi Li
- "Panel Smooth Transition Regression Model with Interactive Fixed Effects" with Kunpeng Li and Qi Li
- "Human Capital Spillover, Migration, and Land Policy" with Xintong Yang and Qi Li

# TEACHING

Instructor (Capital University of Economics and Business)

• Advanced Econometrics

# Instructor (Texas A&M University)

) Spring 2020	• Economic Forecasting (ECMT 475, Undergraduate, Evaluation: 4.45/5		
Teaching Assistant/Recitation Instructor (Texas A&M University)			
Fall 2021	• Econometric I (Ph.D. Core Course)		
Summer 2019, 2020	• Math/Stat Camp (Ph.D.)		
Fall 2019, 2020, 2021, 2022	• Econometric Analysis of Financial Data (Master)		
Spring 2018, 2021, 2022	• Financial Econometrics (Master)		
Spring 2019	• Economic Forecasting (Master)		
Fall 2017, 2018	• Economic Analytics (Master)		

#### OTHER RESEARCH EXPERIENCE

# **Research Assistant**

• The Bush School of Government and Public Service, Texas A&M University

# FELLOWSHIPS AND AWARDS

•	Department of Economics Incentives for Excellence Scholarship, Texas A&M University	Fall 2022
•	Department of Economics Research Fellowship, Texas A&M University	Spring 2020
•	Department of Economics Graduate Assistantship, Texas A&M University 20	)17-Present
•	Department of Economics MS Grad Scholarship, Texas A&M University	2015-2016

# CONFERENCE PRESENTATION

Texas Econometrics Camp

# **REFEREE EXPERIENCE**

China Economic Review, Economics Letters, Econometric Reviews

# SKILLS

- Proficient in R, MATLAB,  $LAT_EX$ , STATA
- Languages: English (fluent), Chinese (native)

Feb 2022

Oct 2016 - May 2017