Curriculum Vitae - Yang Zu (May 2019)

Contact Information

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Employment

University of Nottingham, School of Economics, Assistant Professor, 09.2016-now
City University London, Department of Economics, Lecturer, 09.2011-08.2016.

Education

University of Amsterdam and Tinbergen Institute, PhD Econometrics, 2012.
Wuhan University, M.A. Quantitative Economics, 2006.
Wuhan University, B.A. International Economics, 2001.

Publications

Harvey, D. I., Leybourne, S. J. and Zu, Y., *Sign-based unit root tests for explosive financial bubbles in the presence of nonstationary volatility. Econometric Theory, forthcoming.*

Harvey, D. I., Leybourne, S. J. and Zu, Y., *Testing explosive bubbles with time-varying volatility. Econometric Reviews, forthcoming.*

Peter Boswijk and Yang Zu (2018), *Adaptive Wild Bootstrap Testing for a Unit Root with Nonstationary Volatility. Econometric Journal 21, 87-113*

Yang Zu and Peter Boswijk (2017), *Consistent nonparametric specification tests for continuous-time stochastic volatility models based on return distributions. Journal of Empirical Finance, 41, 53-75*

Yang Zu (2015) *A note on asymptotic normality of the kernel deconvolution density estimator with logarithmic Chi-square noise. Econometrics, 3, 561-576.*

Yang Zu (2015), *Nonparametric specification tests for stochastic volatility models based on volatility density. Journal of Econometrics, 187, 323-344.*

Zu, Y. and H.P. Boswijk (2014), *Estimating spot volatility with high-frequency data, Journal of Econometrics, 181, 117-135.*

Working Papers

Peter Boswijk and Yang Zu, *Testing for Cointegration with Nonstationary Volatility.*

Teaching

University of Nottingham: Economic Data Analysis 2016-2017, last evaluation 4.3 over 5, Time Series Econometrics 2016-2017, last evaluation 4.1 over 5.

City University: Financial Econometrics, Postgraduate course, 2011-2015, last evaluation 4.1 over 5.
Numerical Methods in Finance with Matlab, Postgraduate course, 2011-2015, average evaluation 4.8 over 5 in last three years.
Financial Risk Management, Postgraduate course 2015.

Scholarships and Grants

Pump Priming Fund at City University 2013, 6700 GBP
C. Willems Stichting travel grant to visit Oxford-Man Institute of Quantitative Finance, 1050 euro

PhD Examination

Mark Hallam, City University London, 2013.

Referee/Reviewer

Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, Journal of Time Series Analysis, Journal of Economic Dynamic and Control, Economics Letters, Econometrics and Statistics, Journal of Applied Statistics, Quantitative Finance, Econometric Reviews, Econometrics, Managerial Finance, Bulletin of Economic Research.

Academic Visiting

University of Amsterdam, May 2014, June 2016.
Oxford-Man Institute of Quantitative Finance, June 2010.

Conferences

Past: CFE-CMStatistics conference, London 2017. RES 2016 Conference, Sussex. CFE-CMStatistics conference, London 2015. ASSA Meeting Boston 2015. “Nonand Semiparametric Volatility and Correlation Models", Paderborn 2014; "Time Series Analysis in Macro and Finance", Barcelona 2014; Royal Economic Society Meeting, Royal Holloway 2013; Econometric Society World Congress, Shanghai 2010; EC2 conference Real Time Econometrics, Aarhus 2009; European Meeting of the Econometric Society, Barcelona 2009; Netherlands Econometric Study Group, Amsterdam 2009; "Recent development of financial econometrics", Berlin 2009; European Meeting of the Econometric Society, Budapest 2007; Netherlands Econometric Study Group, Maastricht 2007; "20 Years of Cointegration Theory and Practice", Rotterdam 2007.

Seminar Presentations

Past: York Universityk, Humboldt University zu Berlin, Warwick Business School, Uni Newcastle, Uni Southampton, Oxford-Man Institute of Quantitative Finance, Tinbergen Institute Amsterdam.