

# Curriculum Vitae - Yang Zu

## Contact Information

Room B11, School of Economics, University of Nottingham  
University Park, Nottingham, NG7 2RD, UK  
Phone: +44 (0)115 95 15480  
Email: Yang.Zu@nottingham.ac.uk

## 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

Astill S., Harvey D., Leybourne S., Taylor R. and Zu, Y. (2021), CUSUM-Based Monitoring for Explosive Episodes in Financial Data in the Presence of Time-Varying Volatility, *forthcoming at the Journal of Financial Econometrics*

Boswijk, H.P. and Zu, Y. (2021), Adaptive Testing for Cointegration with Nonstationary Volatility. *forthcoming at the Journal of Business and Economic Statistics*

Harvey, D. I., Leybourne, S. J. and Zu, Y. (2020), Sign-based unit root tests for explosive financial bubbles in the presence of deterministically time-varying volatility. *Econometric Theory*, 36, 122-169.

Harvey, D. I., Leybourne, S. J. and Zu, Y. (2019), Testing explosive bubbles with time-varying volatility. *Econometric Reviews*, 38, 1131-1151.

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

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

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

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

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

## **Teaching**

Economic Data Analysis, Time Series Econometrics, Financial Econometrics, Numerical Methods in Finance with Matlab, Financial Risk Management.

## **Administrative responsibilities**

Co-Director, MSc Data Science and Economics  
Seminar organiser of Granger Centre Seminar Series

## **Scholarships and Grants**

Leverhulme Trust Research Fellowship 2020 £47,811  
Royal Economic Society Special Project Grants 2019 £2,500  
NBER-NSF Time Series Conference Travel Grant 2019 \$500  
University of Nottingham International Collaboration Fund 2019 £946  
British Council Higher Education Links Travel Grant (Co-I) 2019  
City University London Pump Priming Fund 2013 £6,700  
C. Willems Stichting Travel Grant to visit Oxford University 2010 €1,050  
Econometric Society World Congress Travel Grant 2010 \$1,000

## **PhD Examination**

Mark Hallam, City University London, 2013.  
Konul Mustafayeva, Kings College London, Jan 2020.

## **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, June 2019.  
Oxford-Man Institute of Quantitative Finance, Oxford University, June 2010.

## **Conferences**

NSF-NBER Time Series Conference 2019. CFE-CMStatistics conference 2017, 2019. RES Conference 2013, 2016. ASSA Meeting Boston 2015. “Non- and Semiparametric Volatility and Correlation Models”, Paderborn 2014; “Time Series Analysis in Macro and Finance”, Barcelona 2014; Meeting of Econometric Society 2007, 2009, 2010; EC2 conference Real Time Econometrics, Aarhus 2009; Netherlands Econometric Study Group meetings; “Recent development of financial econometrics”, Berlin 2009.

## **Seminars**

Essex Business School, Maastricht University, York University, Humboldt University zu Berlin, Oxford-Man Institute of Quantitative Finance, Tinbergen Institute Amsterdam.