

# YIDING WAN

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## EDUCATION

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### **2008-2013 Ph.D in Economics, University of East Anglia, UK**

**Thesis Title: Essays on exchange rate forecasting and fundamentals**

Supervisors: Odile Poulsen and Peter Moffatt

#### **Brief Synopsis of Research:**

My PhD thesis empirically studies the monetary policy in the U.S., Europe and Japan, with a focus on the linkage between monetary policy rule and exchange rate forecasting. I investigate the effect of monetary policy on the performance of exchange rate forecasting, with the assumption that the exchange rate should be considered as an asset price. This research is a brand new topic in this area. In the second chapter, I focus on the monetary policy in the U.S., the effect of structural breaks on the estimation of monetary policy rule, and the impact of fiscal policy on monetary policy. In the last chapter, a set of Macro fundamental models are applied to forecast the exchange rate of the Pound/Dollar using VECM models, and a number of comparison methods are conducted to demonstrate that the fundamental models have a degree of forecasting ability.

### **2007-2008 MSc in Economics and Finance, University of East Anglia, UK**

#### ***Distinction***

**Module Included:** Economic Theory; Finance; Financial Econometrics; and Applied Econometrics

Dissertation on 'Estimating equilibrium exchange rate for the Chinese Yuan'

### **2002-2006 BA in Economics, Shandong University, China**

#### ***UK Equivalent - 2:1***

Dissertation – 'An essay on international trade perspective of Jinan, Shandong'

Awarded the 2003/2004 Student Leader of the Year Prize

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## **EMPLOYMENT**

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### **2008-2013 Teaching Assistant, Dept. of Economics, University of East Anglia, UK**

I specialise in teaching Introductory Math and Statistics to undergraduates and International Political Economy to postgraduates

I am responsible for supervising group tutorials of up to 20 students per group

## **OTHER SKILLS**

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Languages: English (Fluent), Mandarin (Native)

Statistical Package: STATA, SPSS, PASW

Microsoft Office Suite: MS Excel, MS PowerPoint, MS Word and MS Outlook

## **CONFERENCES, PRESENTATIONS AND COURSES ATTENDED**

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Attended a Summer School on Time Series Analysis, taught by Prof. Andrew Harvey, University of Queen Mary, UK, 26<sup>th</sup> – 30<sup>th</sup> June 2010

Presented at Fifth International Conference on Interdisciplinary Social Sciences, University of Cambridge, UK, 2<sup>nd</sup> – 5<sup>th</sup> August 2010

Attended and presented at RES Easter School on Fiscal policy, taught by Prof. Fabio Canova, University of Birmingham, presented, 27<sup>th</sup> - 31<sup>st</sup> March 2011

Presented at IEA World Congress, Tsinghua University, China 4<sup>th</sup> – 8<sup>th</sup> July 2011

Attended and Presented Poster at the Conference of Monetary Policy before, during and after the Crisis, University of Heriot Watt, 29-30 September, 2011, and was awarded the best poster in the competition

## **REFERENCES**

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Available on request