

Jing Cynthia Wu

April 2014

CONTACT INFORMATION

The University of Chicago Booth School of Business
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EMPLOYMENT

July 2011-Present	Assistant Professor, University of Chicago Booth School of Business
April 2014	Visiting Scholar, Federal Reserve Bank of St. Louis, Research Division
April 2014	Visiting Scholar, Federal Reserve Bank of Atlanta, Center for Quantitative Economic Research

EDUCATION

Ph.D., Economics, University of California, San Diego, 2011
Thesis title: *Term Structure of Interest Rates and Monetary Policy*
Advisor: James D. Hamilton
B.A., Economics, Renmin (People's) University of China, 2005

PUBLISHED PAPERS

“Effects of Index-Fund Investing on Commodity Futures Prices”, with James D. Hamilton, forthcoming in *International Economics Review*.

“Risk Premia in Crude Oil Futures Prices”, with James D. Hamilton, *Journal of International Money and Finance*, 2014, 42, 9-37.

“Term Premia and Inflation Uncertainty: Empirical Evidence from an International Panel Dataset: Comment”, with Michael D. Bauer and Glenn D. Rudebusch, *American Economic Review*, 2014, 104(1), 323-337.

“Testable Implications of Affine Term Structure Models”, with James D. Hamilton, *Journal of Econometrics*, 2014, 178, 231-242.

“Correcting Estimation Bias in Dynamic Term Structure Models”, with Michael D. Bauer and Glenn D. Rudebusch, *Journal of Business & Economic Statistics*, 2012, 30 (3), 454-467.

“Identification and Estimation of Gaussian Affine Term Structure Models”, with James D. Hamilton. *Journal of Econometrics*, 2012, 168 (2), 315-331.

“The Effectiveness of Alternative Monetary Policy Tools in a Zero Lower Bound Environment”, with James D. Hamilton. *Journal of Money, Credit, and Banking*, 2012, 44 (s1), 3-46.

WORKING PAPERS

“Term Structure of Interest Rate Volatility and Macroeconomic Uncertainty”, with Drew D. Creal.

“Measuring the Macroeconomic Impact of Monetary Policy at the Zero Lower Bound”, with Fan Dora Xia.

“Estimation of Non-Gaussian Affine Term Structure Models”, with Drew D. Creal.

“Inflation Announcements and Social Dynamics”, with Kinda Hachem.

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CONFERENCE AND SEMINAR PRESENTATIONS

Conferences

Scheduled

San Francisco Fed Conference in Honor of James Hamilton;

Midwest Macro Meeting, Columbia, MO;

Applied Time Series Econometrics Workshop, Federal Reserve Bank of St. Louis;

2014 Fifth Risk Management Conference, Mont Tremblant, Canada;

AEA Annual Meeting, Philadelphia

2013 FRBSF Workshop “Term Structure Modeling at the Zero Lower Bound”;

NBER Summer Institute, Boston;

BI Norwegian Business School Workshop on “Oil and Macroeconomics”;

SNDE 21st Annual Symposium, Milan;

Econometric Society Annual Meeting, San Diego;

2012 Chicago Booth Junior Finance Symposium;

NBER Meeting on Economics of Commodity Markets, Stanford;

Applied Time Series Econometrics Workshop, Federal Reserve Bank of St. Louis;

Econometric Society Australasian Meeting, Melbourne;

Econometric Society North American Summer Meeting, Chicago;

AFA Annual Meeting, Chicago;

2011 Meetings of the Midwest Econometrics Group, Chicago;

St. Louis Fed QE Conference;

Fourth Annual SoFiE Conference, Chicago;

NBER Monetary Economics Program Meeting, Chicago

Seminars

Scheduled Atlanta Fed;

2014 Dallas Fed; Chicago Fed; Northwestern

2013 UIC; University of Maryland; Bank of Canada; UMass Amherst;

2012 University of Kansas; Energy Policy Institute at Chicago workshop; University of Illinois

2011 Peking University Guanghua; Chicago Booth Econometrics (×2); Bank of Canada; Chicago Booth Macro; Michigan State University; Federal Reserve Bank of New York; Federal Reserve Board of Governors; Pennsylvania State University

2010 Federal Reserve Bank of San Francisco; European Central Bank; UCSD Macro; UCSD Rady; UCSD Econometrics; UCSD Empirical Macroeconomics Discussion Group

2009 UCSD Macro; UCSD Macro Lunch

TEACHING

Chicago Booth: Applied Regression Analysis (MBA), Fall 2011, Fall 2012, Fall 2013

REFEREE

American Economic Review; Journal of Political Economy; Journal of Finance; Journal of Econometrics; Journal of Business & Economic Statistics; International Economic Review; Review of Economics and Statistics; Economic Journal; European Economic Review; Review of Financial Studies; American Economic Journal: Macroeconomics; Journal of Money, Credit, and Banking; Journal of International Money and Finance; Journal of Applied Econometrics; Journal of Environmental Economics and Management; Journal of Financial Markets; Journal of Financial Econometrics; Journal of Banking and Finance; International Journal of Central Banking; B.E. Journal of Macroeconomics; Empirical Economics; American Journal of Agricultural Economics; Energy Journal;

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HONORS AND FELLOWSHIPS

2012-2013	IBM Corporation Faculty Scholar, Chicago Booth
2010-2011	Clive Granger Prize, UC San Diego
2009-2010	Research Fellowship, UC San Diego, Department of Economics
2008	Summer Graduate Research Fellowship, UC San Diego
2007-2011	Tuition Scholarship, UC San Diego, Department of Economics

NEWS CITATIONS

- 01/31/2014 "*Bernanke Secret Sauce Drops Fed Rate as QE Quantified: Economy*" on Bloomberg news.
- 11/04/2013 "*Advanced Economy Monetary Policy and Emerging Market Economies*" by Governor of the Federal Reserve System Jerome Powell, at Federal Reserve Bank of San Francisco 2013 Asia Economic Policy Conference.
- 10/18/2013 "*Lessons from the Financial Crisis for Unconventional Monetary Policy*" by the President of the Federal Reserve Bank of San Francisco John Williams, at the NBER Conference, Boston, Massachusetts.
- 10/03/2013 "*Will Unconventional Monetary Policy Be the New Normal?*" by the President of the Federal Reserve Bank of San Francisco John Williams, at UC San Diego Economic Roundtable.
- 06/27/2013 "*Thoughts on Unconventional Monetary Policy*" by Federal Reserve Governor Jerome Powell at the Bipartisan Policy Center, Washington, D.C.
- 03/04/2013 "*Challenges Confronting Monetary Policy*" by Federal Reserve Vice Chair Janet Yellen at the 2013 National Association for Business Economics Policy Conference, Washington, D.C.
- 03/01/2013 "*Long-Term Interest Rates*" by Federal Reserve Chairman Ben Bernanke at the Federal Reserve Bank of San Francisco Annual Monetary/Macroeconomics Conference: The Past and Future of Monetary Policy, San Francisco, California.
- 11/13/2012 "*The Federal Reserve's Unconventional Policies*" by the President of the Federal Reserve Bank of San Francisco John Williams, at the University of California, Irvine.
- 08/31/2012 "*Monetary Policy since the Onset of the Crisis*" by Federal Reserve Chairman Ben Bernanke at the Federal Reserve Bank of Kansas City Economic Symposium, Jackson Hole, Wyoming.
- 10/03/2011 "*Unconventional Monetary Policy: Lessons from the Past Three Years*" by the President of the Federal Reserve Bank of San Francisco John Williams, at the Swiss National Bank Research Conference, Zurich, Switzerland.
- 09/25/2011 "*Bernanke's Operation Twist May Be Undermined by Geithner's Long Bond Sales*" on Bloomberg news.
- 07/13/2011 "*Semiannual Monetary Policy Report to the Congress*" by Federal Reserve Chairman Ben Bernanke before the Committee on Financial Services, U.S. House of Representatives, Washington, D.C.
- 02/25/2011 "*Unconventional Monetary Policy and Central Bank Communications*" by Federal Reserve Vice Chair Janet Yellen, at the University of Chicago Booth School of Business U.S. Monetary Policy Forum, New York, New York.
- 01/08/2011 "*The Federal Reserve's Asset Purchase Program*" by Federal Reserve Vice Chair Janet Yellen, at the The Brimmer Policy Forum, Allied Social Science Associations Annual Meeting, Denver, Colorado.
- 11/19/2010 "*Emerging from the Crisis: Where Do We Stand?*" by Federal Reserve Chairman Ben Bernanke at the Sixth European Central Bank Central Banking Conference, Frankfurt, Germany.
- 10/26/2010 "*Maturity Matters*" by Paul Krugman on The New York Times.
- 10/15/2010 "*Monetary Policy Objectives and Tools in a Low-Inflation Environment*" by Federal Reserve Chairman Ben Bernanke at the Revisiting Monetary Policy in a Low-Inflation Environment Conference, Federal Reserve Bank of Boston, Boston, Massachusetts.

The full list is available here: <http://faculty.chicagobooth.edu/jing.wu/In%20the%20news/index.html>.