Yu Bai

Employment

- City University of Macau • Assistant Professor • since Aug. 2024
- Monash University • Research Fellow • Sept. 2022–July 2024
- Università Bocconi • Ricercatore a Tempo determinato (RTD) • Jan. 2022–Aug. 2022

Education

- Università Bocconi • PhD in Economics and Finance (*finance track*) • Jan. 2022
  Dissertation title: *Essays in Econometric Analysis*
  Advisor: Prof. Massimiliano Marcellino
- Huazhong University of Science & Technology • MA in Economics • June 2016
- Shanxi University of Finance & Economics • BA in Management • July 2012

Articles

4. Local GMM estimation for nonparametric time-varying coefficient moment condition models.
   Journal of Time Series Analysis • forthcoming
3. Mean group instrumental variable estimation of time-varying large heterogeneous panels with endogenous regressors. (with M. Marcellino and G. Kapetanios)
   Econometrics and Statistics • forthcoming
2. Macroeconomic Forecasting in a Multi-country Context. (with A. Carriero, T. E. Clark and M. Marcellino)
   Journal of Applied Econometrics • 37(6), 1230-1255, 2022
1. A Monte Carlo comparison of GMM and QMLE estimators for short dynamic panel data models with spatial errors. (with S. Zhou and Z. Fan)
   Journal of Statistical Computation and Simulation • 88(2), 376-409, 2018

Working paper(s)

1. Optimal bandwidth selection for forecasting under parameter instability. (with B. Peng, S. Shi and W. Yao)
   Revision requested by *Journal of Financial Econometrics*

Work in progress

2. Estimating smooth structural change in cointegrated system with near-integrated and moderately integrated regressors.
1. Series estimation and stability testing for cointegrated systems with time-varying coefficients. (with J. Gao and H. Kew)

Undergraduate courses

- Time series analysis • City University of Macau, Spring 2025
  Teaching evaluations: 92.2/100
- Management of financial institutions • City University of Macau, Spring 2025
  Teaching evaluations: 93.9/100
- Undergraduate research project I • City University of Macau, Autumn 2024
  Teaching evaluations: 96.2/100
- Research Methods in Finance and Economics • City University of Macau, Autumn 2024
  Teaching evaluations: 93.9/100

Postgraduate/PhD course(s)

- Econometrics III • Università Bocconi, Spring 2020,2021,2022

Seminar and conference presentations (since 2022)

- 2025
  - Curtin University, School of Accounting, Economics, and Finance (*scheduled*)
- 2024
  - EcoSta 2024, Beijing
- 2023
  - The TSF2023 Symposium, Sydney
  - 2023 Econometric Society Australasian Meeting, Sydney
  - SETA 2023, Singapore
  - 2023 IAAE Annual Conference, Oslo
- 2022
  - 7th Continuing Education in Macroeconometrics workshop, Melbourne
  - The TSF2022 Symposium, Sydney

Professional services

- Referee for: Journal of Time Series Econometrics, Journal of Forecasting, Australian & New Zealand Journal of Statistics, Applied Economic Letters, Emerging Markets Finance and Trade

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References

Available upon request