Curriculum Vitae

Shu Wu

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Academic Positions

Associate Professor, Department of Economics, The University of Kansas, August 2007 – present

Visiting Scholar, Research Department, The Federal Reserve Bank of Kansas City, April 2007 – present

Visiting Assistant Professor, Department of Economics and Finance, Faculty of Business, City University of Hong Kong, August 2004 – June 2005

Assistant Professor and Charles W. Oswald Faculty Scholar, Department of Economics, The University of Kansas, August 2000 – June 2007

Fields of Research

Macroeconomics, Finance, Applied Time Series Econometrics

Education

Ph.D., Stanford University, Economics, 2000
M.A., Rutgers University, Economics, 1995
B.S. and M.S., Peking University, Mechanics and Management Science, 1990

Publications

"Stock Market Liberalization and International Risk Sharing" (with Shigeru Iwata), *Journal of International Financial Markets, Institutions & Money*, forthcoming.

"Monetary Policy and Long-term Interest Rates", *Contemporary Economic Policy*, forthcoming.

"An Exact Solution of the Term Structure of Interest Rates under Regime-switching Risk" (with Yong Zeng) in Robert Elliott and Rogemar Mamon (eds.) "*Hidden Markov Models in Finance*", Springer, 2007, 1-14.

"Interest Rate Risk and the Forward Premium Anomaly in Foreign Exchange Markets", *Journal of Money, Credit and Banking*, 2007, Vol. 39, 423-442. (The paper receives *Finance Research* prize for the 20 most downloaded papers, 2002).

"The Term Structure of Interest Rates under Regime Shifts and Jumps," (with Yong Zeng), *Economics Letters*, 2006, Vol. 93, 215-221.

"Estimating Monetary Policy Effect when Interest Rates Are Close to Zero," (with Shigeru Iwata), *Journal of Monetary Economics*, 2006, Vol. 53, 1395-1408.

"Macroeconomic Shocks and Foreign Exchange Risk Premiums," (with Shigeru Iwata) *Macroeconomic Dynamics*, 2006, Vol. 10, 439-466 (lead article).

"A General Equilibrium Model of the Term Structure of Interest Rates under Regime-Switching Risk," (with Yong Zeng), *International Journal of Theoretical and Applied Finance*, 2005, Vol. 8, No.7, 839-869 (lead article).

"What macroeconomic risks are (not) shared by international investors?" (with Shigeru Iwata), *Journal of Money, Credit and Banking*, 2005, Vol. 37, 1121-1141.

"On User Cost of Risky Monetary Assets" (with William Barnett), *Annals of Finance*, 2005, Vol.1, No.1, 35-50.

"Inter-temporally Non-separable Monetary Asset Risk Adjustment and Aggregation" (with William Barnett), *Economic Bulletin*, July 2004, 1-9

"Affine Regime-Switching Models for Interest Rate Term Structure" (with Yong Zeng), *Contemporary Mathematics (special issue on mathematical finance)*, 2003, Vol.351, 357-386

Works in Progress

"Foreign Exchange Interventions at Zero Interest Rates" (with Shigeru Iwata), under review.

"An Econometric Model of the Term Structure of Interest Rates under Regime-switching Risk" (with Yong Zeng), under review.

"Regime Shifts and the Term Structure of Interest Rates" (with Chien-Chung Nieh and Yong Zeng), book chapter prepared for *Handbook of Quantitative Finance*.

"Monetary Policy and the Term Structure of Interest Rates: An Asset Pricing Approach"

Teaching Experience

First-year Ph.D. *Macroeconomics*, 2001-2003, 2007-2008

Graduate *Financial Economics*, 2004, 2005, 2007

Undergraduate *Money and Banking*, 2000-2004, 2005-2008

Undergraduate *Intermediate Macroeconomics*, 2005-2006

Undergraduate *International Finance*, 2005

Undergraduate *Introductory Econometrics*, 2004

Conference Presentations/Invited Seminars

Missouri Valley Economic Association Annual Meetings, October 2007

Federal Reserve Bank of Kansas City, Kansas City, Missouri, 2006

Department of Banking and Finance, Tamkang University, Taipei, Taiwan, ROC, 2006

Department of Finance, Feng Chia University, Taichung, Taiwan, ROC, 2006

Department of Mathematics and Statistics, University of Missouri at Kansas City, 2006

Far Eastern Meeting of Econometric Society, 2006, Beijing, China

6^{th} Annual Missouri Economics Conference, 2006, Columbia, Missouri

70^{th} Annual Meeting of Midwest Economics Association, 2006, Chicago, Illinois

Department of Economics, Kansas State University, 2005, Manhattan, Kansas

Department of Finance, Chinese University of Hong Kong, 2005, Satin, Hong Kong

North American Summer Meeting of the Econometric Society, 2004, Providence, Rhode Island

Annual Meeting of American Finance Association, 2004, San Diego, California

Annual Meeting of Midwest Economics Association, 2003, St Louis, Missouri

North American Summer Meeting of the Econometric Society, 2003, Evanston, Illinois

The Third Missouri Economics Conference, 2003, Columbia, Missouri

Kansas-Missouri Joint Seminar on Stochastic Theory and Applications, 2002, Columbia, Missouri

The Second Missouri Economics Conference, 2002, Columbia, Missouri

Annual Meetings of Midwest Finance Association, 2002, Chicago, Illinois

Annual Meeting of Midwest Econometrics Group, 2001, Kansas City, Missouri

The First Missouri Economics Conference, 2001, Columbia, Missouri

Referee/Reviewer

Journal of Business and Economics Statistics, Journal of Business and Economics, Quarterly Review of Economics and Finance, Journal of Applied Econometrics, Journal of Mathematics Economics, Journal of Multinational Financial Management, Journal of Economic Dynamic and Control, Journal of Money, Credit and Banking, Journal of Financial Econometrics, Annals of Finance, Economic Modeling, International Journal of Central Banking, Pacific Economic Review, Quantitative Finance and Accounting, National Science Foundation (USA), National Science Foundation (ROC), The Research Grant Council (Hong Kong), Book chapters of *Money*, *Banking and Financial Markets*

Professional Affiliations

Member, American Economic Association
Member, American Finance Association