YANG K. LU

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CURRENT POSITION

Fellow, Max Weber Program, European University Institute, Florence, Italy
September 2009 - Present

EDUCATION

Ph.D. Economics, Boston University, Boston MA, USA, 2009
Dissertation Title: *Macroeconomics, Econometrics and Game Theory of Regime Changes*
Committee: Robert G. King, Pierre Perron, Barton Lipman and Christophe Chamley

B.A. Economics *(with distinction)*, Fudan University, Shanghai, China, 2004

FIELDS OF INTEREST

Macroeconomic Theory, Time Series Econometrics, Empirical Macroeconomics and Finance

TEACHING EXPERIENCE

Instructor, Economics Ph.D. Math Camp, Boston University, Summer 2007, 2008
Teaching Assistant, Mathematical Economics (Ph.D. Level), Boston University, Fall 2005-2008
Teaching Assistant, Introductory Microeconomics, Boston University, Spring 2005

OTHER PROFESSIONAL EXPERIENCE

Research Assistant for Professor Stefan Collignon, The Minda de Gunzburg Center for European Studies, Harvard University, USA, 2006
Research Assistant for Professor David G. Wall, Center of International Studies, University of Cambridge, UK, 2003

FELLOWSHIPS AND AWARDS

Special Research Fellowship, Boston University, Spring 2007-2009
Summer Research Grant, Boston University, 2006-2008
Distinction in Ph.D. Qualifier Exam, Boston University, Spring 2005
Dean’s Fellowship, Boston University, 2004
First-rate People’s Scholarship, Fudan University, 2001-2004
Excellent Graduate of Shanghai, 2004

REFEREE EXPERIENCE

Journal of Monetary Economics, *B.E. Journal of Economic Analysis and Policy*, *Annals of Finance*, *Journal of Banking and Finance*

LANGUAGES: Chinese (Native), English (Fluent), Italian (Elementary)

COMPUTER SKILLS: MATLAB, GAUSS, R

PUBLICATIONS

"Managing Expectations" (2008) *Journal of Money, Credit and Banking*, Vol 40, Issue 8, 1625-1666 (with Robert G. King and Ernesto Pasten)

"Modeling and Forecasting Stock Return Volatility using a Random Level Shift Model" (2009) *Journal of Empirical Finance*, forthcoming (with Pierre Perron)

WORKING PAPERS

"Credibility Concerns in Optimal Policy Design" (Job Market Paper), February 2009.

"Coordinating Expectations and the Information Role of Policy" (with Ernesto Pasten, submitted) June 2009.

WORK IN PROGRESS

"Source of Multiple Equilibria in Asset Markets"

"Coherent Beliefs with Costless Imitative Signaling"
(with Robert G. King and Ernesto Pasten)

"Endogenous Sticky Information, Macroeconomic Volatility and Phillips Curve"
(with Ernesto Pasten)

"Estimating the Frequency of Permanent Shocks" (with Pierre Perron)

PRESENTATIONS

"Credibility Concerns in Optimal Policy Design"

2009: UC-Santa Cruz, FRBs(Richmond, Kansas City, Philadelphia), UChicago-Booth, City U of HK, Chinese U of HK, HKU, HKUST

2008: BU-BC Green Line Macro Meeting

"Managing Expectations":

2008 SED (Boston), 2008 NASAM (Pittsburgh)

"Coordinating Expectations and the Information Role of Policy":

2009 NASAM (Boston), 2008 FEMES (Singapore)

CONFERENCES

JME 2008 Conference on "Monetary Policy under Imperfect Information", Gerzensee Switzerland, 2008

Conference in honor of Ernst Baltensperger, Bern Switzerland, 2007

2nd Lindau Meeting with Nobel Laureates in Economic Science, Lindau Germany, 2006

REFERENCES

Professor Robert G. King
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Boston University
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Email: rking@bu.edu

Professor Pierre Perron
Department of Economics
Boston University
Phone: (617) 353-3026
Email: perron@bu.edu

Professor Barton Lipman
Department of Economics
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Phone: (617) 496-1740
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Professor Christophe Chamley
Department of Economics
Boston University
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