

Jing Tian

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Education

Ph.D. Candidate, Economics, ANU, 2006–

Master of Economics, ANU, 2005

Graduate Diploma in Economics, ANU, 2004

Bachelor of Economics, Zhongnan University of Economics and Law, 2001

Research Experience

Research Assistant December, 2004–January, 2005
Professor Farshid Vahid School of Economics, ANU
Estimation and forecasts of the volatility of Australian stock returns by using multivariate factor models.

Research Assistant 2005
Minter Ellison Lawyers Canberra
Time series modeling of international airfares.

Research Assistant November, 2005–February, 2006
Professor Heather Anderson School of Economics, ANU
Estimation of smooth transition autoregressive models and threshold models for U.S. output.

Research Assistant November, 2005–February, 2006
Professor Farshid Vahid School of Economics, ANU
Forecasts of the growth rates of real GDP based on the term structures of interest rates.

Research Assistant December, 2006– February, 2007
Professor Heather Anderson School of Economics, ANU
Forecasting firms' earning yields with single-variate models and comparisons to analysts' forecasts.

Research Assistant November– December, 2007
Professor Farshid Vahid School of Economics, ANU
Detecting multiple structural breaks.

Teaching Experience

Tutor, Microeconomics 1 (ECON 1101), School of Economics, ANU, Semester 1, 2006

Tutor, Macroeconomics 1 (ECON 1102), School of Economics, ANU, Semester 2, 2006

Tutor, Foundation of Economic and Financial Models (EMET 1001), School of Economics, ANU, Semester 2, 2006

Tutor, Microeconomics 1 (ECON 1101), School of Economics, ANU, Semester 1, 2007

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Tutor, Econometric Method, School of Economics (EMET 2007 / EMET 8013), ANU, Semester 1, 2007

Tutor, Applied Macro and Financial Econometrics (EMET 8010 / EMET 3008), School of Economics, ANU, Semester 2, 2007

Tutor, Business and Economic Forecasting (EMET 8012 / EMET 3007), School of Economics, ANU, Semester 2, 2007

Tutor, Econometric Method (EMET 2007 / EMET 8013), School of Economics, ANU, Semester 1, 2008

Conference & Seminars

FIRN Inaugural Master Class, FIRN ¹, Melbourne, 29 January- 4 February, 2006.

Doctorial Tutorial, FIRN, Sydney, 12 December, 2006.

“Brainbag” Seminar Series, School of Economics, University of Adelaide, 19 March, 2007.

Econometric Society Australasian Meeting, 3-6 July, 2007.

Doctorial Tutorial, FIRN, Sydney, 11 December, 2007.

Research Interest

Econometric forecasting, time series econometrics and financial econometrics.

Work in progress

Does Beta Vary with Business Cycle? A Case of Singapore Industrial Portfolio.

Economic Value of Stock Returns: An Assessment on Market Efficiency and Forecasting Accuracy.

Forecasting Combination under Structural Break Uncertainty.

Scientific Software

Computer skills: GAUSS, EVIEWS, MATLAB, L^AT_EX.

Honors & Awards

Tuition Fee Scholarship, School of Economics, ANU, 2006-2009

Travel scholarship from FIRN to attend FIRN Inaugural Master Class, 2006

Travel scholarship from FIRN to attend FIRN Doctoral Tutorial, 2006

Travel scholarship from FIRN to attend Robert Engle Volatility workshop, 2007

Travel scholarship from FIRN to attend the seminar “Unravelling the Mystery of Economic Trend” by Peter C. B. Phillips, 2007

Travel scholarship from FIRN to attend FIRN Inaugural Master Class, 2007

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¹Financial Integrity Research Network