

CURRICULUM VITAE

JULIA HUI ZHU

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Education

Ph.D. Candidate in Economics, Queen's University, Expect in June 2009.

Advisor: Allan W. Gregory

M.A. in Economics, University of Victoria, August 2005.

Advisor: G. Cornelis van Kooten

B.Sc. in Computer Science, North China Electric Power University, July 1991.

Research Interests

Financial Econometrics, Time Series, Forecasting, Empirical Finance, Macroeconometrics.

Publication

Prescott, R., G. C. van Kooten and H. Zhu (2007). "The Potential for Wind Energy Meeting Electricity Needs on Vancouver Island." *Energy and Environment* 18(6): 723-746.

Job Market Paper

"Updating Forecasts in Vector Autoregression Models with an Application to the Canadian Banking Industry." (with Allan W. Gregory), October 2008.

Working Papers

"Forecast Accuracy Improvement: Evidence from Nonfarm Payroll Employment." (with Allan W. Gregory), June 2008.

"Earnings Forecasts and Timing of Announcement." March 2008.

Research in Progress

"Testing for International Financial Contagion: a heteroscedasticity-adjusted correlation analysis."

"The Specification Test of the Drift Function in a Diffusion Process."

Teaching Experience

Instructor

Queen's University

Econ 250: Introduction to Statistics, Winter 2008.

Introductory Microeconomics, Spring/Summer 2007 and 2008, Winter 2009.

Introductory Macroeconomics, Fall 2008.

Research Assistant

Allan W. Gregory, Queen's University, Spring/Summer 2007.

G. Cornelis van Kooten, Resource and Environmental economics and Policy Analysis (REPA) Research Group, University of Victoria, 2004–2005.

Teaching Assistant

Queen's University

Introduction to Statistics, Fall 2007.

Principles of Economics, Fall 2007 and 2008 (School of Policy Studies MPA Program).

Topics in Macroeconomic Theory, Winter 2006, 2007.

Monetary Economics, Fall 2006.

Introductory Microeconomics, Fall 2005.

University of Victoria

Cost and Benefit Analysis, Spring/Summer 2005.

Statistical Inference, Winter 2005.

Econometrics, Fall 2004, Winter 2005.

Applied Econometrics, Spring/Summer 2004.

Work Experience

Computer System Analyst and Technical Consultant, Electricity Administration Office, Luoyang Electricity Industry Bureau, 1991–2001.

Awards Received

PhD Graduate Scholarship, Queen's University, 2005–2009.

Annual conference travel grants, Canadian Economics Association, 2008.

Annual conference travel grants, Western Agricultural Economics Association, 2005.

POULTON Awards, University of Victoria, 2004–2005.

PHILLIPS HAGER, F&W WILKINSON Awards, University of Victoria, 2004–2005.

MA Graduate Scholarship, University of Victoria, 2003–2004.

BIRKS FOUNDATION Awards, University of Victoria, 2003–2004.

UVIC Bursary Fund, University of Victoria, 2003.

Third Prize of Scientific and Technological Progress, Provincial Electricity Industry Bureau, 1999.

Excellent Prize for Scientific and Technological Thesis, Provincial Electricity Industry Bureau, 1998.

Excellent Project of Technological Innovations, Luoyang Electricity Industry Bureau, 1996.

The First Prize in the Electrical Knowledge Contest, Luoyang Electricity Industry Bureau, 1993.

Honours Received

The advanced employee of Science and Technology for outstanding achievement, Provincial Electricity Industry Bureau, 1997–1999.

The advanced employee of Administration for outstanding achievement, Provincial Electricity Industry Bureau, 1996–1998.

Excellent achievement in the Quality Control Active, Luoyang Electricity Industry Bureau, 1998.

Conference Participation

- 2008** Midwest Econometrics Group Annual Meeting, University of Kansas, Lawrence, U.S. (Presented: "Updating Forecasts in Vector Autoregression Models with an Application to the Canadian Banking Industry").
- 2008** CIRANO Workshop on Data Revision in Macroeconomics Forecasting and Policy, CIRANO, Montreal, QC. (Presented: "Forecast Accuracy Improvement: Evidence from Nonfarm Payroll Employment").
- 2008** Canadian Economics Association Conference, University of British Columbia, Vancouver, BC. (Presented: "Forecast Accuracy Improvement: Evidence from Nonfarm Payroll Employment").
- 2008** Summer School in What's New in Econometrics: Time Series, National Bureau Economics Research, Boston, MA.
- 2008** Canadian Econometrics Study Group Conference, Concordia University, Montreal, QC.
- 2007** Canadian Econometrics Study Group Conference, McGill University, Montreal, QC.
- 2005** International Policy Forum on Greenhouse Gas Management, University of Victoria, Victoria, BC. (Presented: "Integrating Renewable Power into Electrical Grids").
- 1998** Scientific Association Annual Conference, Luoyang Electricity Industry Bureau, China. (Presented: "Remote Control Meter Reading by Radio Transmission of Monitoring and Control for Electricity Load").
- 1995** Scientific Association Annual Conference, Luoyang Electricity Industry Bureau, China. (Presented: "Elementary Introduction to Management Information System for Electricity Consuming").

Programming Skills

MatLab, Stata, EViews, GAUSS, GAMS, Fortran, Java, C++.

Professional Affiliations

Canadian Economics Association.

References

Prof. Allan W. Gregory
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Queen's University

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Associate Professor and RBC Fellow
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Prof. Christopher Ferrall
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Teaching Reference

Prof. James G. MacKinnon
Sir Edward Peacock Professor of Econometrics
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