

Dr Ping Wang

Senior Lecturer in Finance

The Department of Accounting

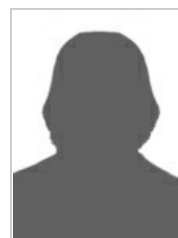
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Qualifications

B.Sc.
M.Sc.
PhD

PGCHE

Postgraduate supervision

- * Emerging financial markets
- * International Finance
- * Corporate Finance

Research

- * Emerging financial markets
- * International Finance
- * Corporate Finance

Publications

Selected recent publications

The integration of the Credit Default Swap markets during the US subprime crisis: Dynamic correlation analysis, *Journal of International Financial Markets, Institutions & Money*, 2012, 22, 1-15, with T. Moore.

Asymmetry in Return Reversals or Asymmetry in Volatility? – New evidence from new markets, *Quantitative Finance*, 2011, 11(2), 271-285, with P.J. Wang

Price and volatility spillovers between the Greater China markets and the developed markets of US and Japanese, *Global Finance Journal*, 2010, 21(2), 304-317, with P.J.Wang

Sudden changes in volatility: the case of five central European markets, *Journal of International Financial Markets, Institutions & Money*, 2009, 19(2), 33-46, with T. Moore.

Does a “correct” parameter estimate tell a better story about foreign exchange market efficiency? *Journal of International Money and Finance*, 2009, 28, 183-197, with P.J.Wang

Real convergence and the new EU member states: a new perspective on real interest parity, *Journal of Emerging Market Finance*, 2008, 7(3), 215-36, with Mark Holmes.

Stock Market Integration for the Transition Economies: Dynamic Conditional Correlation Approach, *The Manchester School*, 2008, 76(s1), 116-133, with T. Moore