

Hui Wang

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Department of Econometrics and Business Statistics, Melbourne, Australia

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Research interests: Bayesian predictive inference, generalised Bayes, calibrated uncertainty quantification, simulation-based inference, Bayesian nonparametrics, financial econometrics.

Education

PhD in Statistics, Monash University, Melbourne, 2024–present

Supervised by Prof. David Frazier and Dr Jack Jewson. Expected completion 2029. WAM 87.5/100 (HD); transferred from MPhil to PhD candidature in November 2025.

BEcon in Financial Engineering, China Jiliang University, Hangzhou, 2019–2023

WAM 85.2/100.

Publications

Working papers

- [1] Bagged Martingale Posteriors: Calibrated Uncertainty Quantification for Predictive Resampling
Hui Wang, Edwin Fong, David T. Frazier. *arXiv preprint*, 2026.
- [2] The Pattern-Causality Matrix for Directed Dependence in Nonlinear Time Series
Hui Wang, Stavros K. Stavroglou, Athanasios A. Pantelous. *SSRN working paper*, 2026.
- [3] Dynamic Credit Risk Assessment under Carbon Transition Pressures: Evidence from Chinese Firms
Xiaoyang Yao, **Hui Wang**, Athanasios A. Pantelous, Ping Chen. *SSRN working paper*, 2026.
- [4] patterncausality: Pattern Causality Algorithm in R
Hui Wang, Stavros K. Stavroglou, Athanasios A. Pantelous. *SSRN working paper*, 2024. CRAN

Journal articles

- [5] Volatility connectedness and its sources between crude oil and commodity sectors: Evidence from China
Jianfeng Li, Xiaoyang Yao, Yi Zhong, **Hui Wang**. *Journal of Commodity Markets*, 42, 100558, 2026.
- [6] Nonlinear Contagion of Financial Risk and Simulation Modeling Based on Fuzzy Cognitive Map
Jixing Wang, **Hui Wang**, Xiaoyang Yao, Wei Le, Ronghua Yi. *Systems Engineering (in Chinese)*, 44(3), 145–158, 2026.
- [7] The risk connectedness between international crude oil market and Chinese asset markets: From the perspective of common and idiosyncratic information
Senyuan Yu, Jianfeng Li, Zhensheng Tao, Xiaoyang Yao, **Hui Wang**. *International Review of Financial Analysis*, 108, 104662, 2025.
- [8] Exploring the value of green: The impact factors on China's second-hand green housing prices based on geographically weighted Lasso regressions
Qianwen Li, Tingyu Qian, **Hui Wang**, Chuanwang Sun. *Pacific-Basin Finance Journal*, 90, 102661, 2025.

- [9] Environmental forcing and policy synergy: A multidimensional approach in the governance of air pollution and carbon emission
Qianwen Li, Tingyu Qian, **Hui Wang**, Longhao Bai, Ruyin Long. *Environmental Research*, 261, 119747, 2024.
- [10] Hedging the climate change risks of China's brown assets: Green assets or precious metals?
Jianfeng Li, Xiaoyang Yao, **Hui Wang**, Wei Le. *International Review of Economics & Finance*, 94, 103426, 2024.

Teaching

Teaching Associate, Monash University

ETC1010 *Introduction to Data Analysis*, from Aug 2026

ETC1000 *Business and Economic Statistics*, Mar–Jun 2026

Data presentation, probability, hypothesis testing, and regression modelling using Excel and R.

Scholarships and Awards

Dean's Excellence Award, Monash Business School, 2025–present

Graduate Research Top-up Scholarship, Monash Business School, 2025–present

Monash Graduate Scholarship, Monash University, 2025–present

National Third Prize, MathorCup Mathematical Modeling Challenge (CSOOPM), Jun 2022

Provincial Second Prize, China Undergraduate Mathematical Contest in Modeling (CSIAM),
Dec 2021

Skills

Programming: Python, R, Julia, MATLAB, C++

Tools: PyTorch, Git, Docker, Linux, LaTeX

Languages: Mandarin (native), English (fluent)

Last updated: October 2026