Xinyi Zhang

Tel：(+86) 18600801056 | **Mail**：astronchad@gmail.com

Education Background

Nankai University
Finance   *2018.09-2022.06*
✧   **GPA**：89.88/100

University of Wisconsin, Madison
Corporate Finance   *2019.07-2019.08*
✧   **GPA**：4.0/4.0

University of California, Berkeley
IP for Entrepreneurs   *2021.01-2021.05*
✧   **GPA**：92.67/100

Research Experience

✧   RA to Assistant Professor Tian Xia
   ❖   We try to study the impact of the information effect of monetary policy on various sectors of the Macro economy under different states of economic uncertainty.
   ❖   Used the co-movement of high frequency federal fund future changes and S&P 500 indexes as symbol recognition to identify information effects.
   ❖   Use prior distribution proposed by Litterman (1986), combined with Gibbs sampling, to get the posterior distribution of the model.
   ❖   Use the idea of TVAR to divide economic uncertainties into two stages and run regressions distinctively.

Working Paper and Publications

✧   *Note of VAR and Local Projection*, with Peilin Yang
   ❖   Show the the equivalence between VAR and Local Projection when the true model is VAR, and the equivalence relationship (when h<p) between VAR and linear Local Projection when the true model is unknown.
   ❖   I wrote a detail note of this field -- I used the high frequency data provided by Jarociński and Karada to construct a empirical test of the theory.
   ❖   Found that even though Mollor & Wolf's paper did not put restrictions to the real model, it was based on a strict assumption -- the Cholesky decomposition.

Teaching Experience

Nankai University   **Tianjin**
Economics Principles   *2019.09-2020.02*
✧   Help to evaluate final exam and homework, and assist the professor to answer questions after class.

Nankai University   **Tianjin**
Financial Econometrics   *2021.02-2021.07*
✧   Participate in course construction, assist the professor to complete homework review of 80+ students.
✧   Teach AR, MA, ARMA, GARCH models.

English and Computer skills

✧   **English Level**：Tofel 104 (R:29 L:25 S:24 W:26), English can be viewed as working language
✧   **Computer**：National Computer Rank Examination Level II (C++) Excellent grade, profession to C++, Matlab, Stata, Latex, Office, Python, R

Honors

✧   Chinese Education Cup - National Mathematics Competition -- Second Prize
✧   Fudan- Ernst & Young National Student Green Finance Competition -- Third Prize
✧   Finals for the Third Nankai University President's Cup Academic Innovation Competition -- Second Prize
✧   Nankai University Innovation and Entrepreneurship Scholarship -- 2019-2020 recipient