

# Xinyi Zhang

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## Education Background

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### Nankai University

Finance

2018.09-2022.06

✧ GPA: 90.29/100

### 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

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- ✧ RA to the team of Yifu Lin, Peking University -- Institute of New Structural Economics
  - ❖ Conducted an in-depth analysis of the factor endowments and comparative advantages of the enterprises in North Xinjiang.
  - ❖ Use the new structural economics policy analysis tools to develop recommendations for local governments.
- ✧ RA to Assistant Professor Tian Xia
  - ❖ We try to study the impact of the information effect of monetary policy on various sectors of the Macroeconomy 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 Papers and Notes

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- ✧ *Note of VAR and Local Projection*, with Peilin Yang
  - ❖ I wrote a detailed note of this field -- used the high-frequency data provided by Jarociński and Karada to construct an empirical test of the theory.
  - ❖ Found that even though Mollor & Wolf's paper did not put restrictions on the real model, it was based on a strict assumption -- the Cholesky decomposition.

## Teaching Experience

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### Nankai University

Tianjin

Economics Principles

2019.09-2020.02

✧ Help to evaluate final exam and homework, and assist the professor in answering 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

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

## Honors

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- ✧ Chinese Education Cup - National Mathematics Competition -- Second Prize
- ✧ May Day Cup - National Mathematical Modelling Contest -- Second Prize
- ✧ Nankai University Innovation and Entrepreneurship Scholarship -- 2019-2020 recipient
- ✧ Fudan- Ernst & Young National Student Green Finance Competition -- Third Prize