

# FEI TAN

## CURRICULUM VITAE

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## ACADEMIC POSITIONS

Associate Professor of Economics, Saint Louis University, 2022 -  
Assistant Professor of Economics, Saint Louis University, 2015 - 2022  
Research Fellow, Zhejiang University of Finance and Economics, 2015 -

## EDUCATIONAL BACKGROUND

Indiana University, Ph.D. in Economics, Bloomington, IN, Aug. 2009 - Jun. 2015  
Indiana University, M.A. in Mathematics, Bloomington, IN, Aug. 2010 - Feb. 2015  
Zhejiang University, B.A. in Economics, Hangzhou, China, Sep. 2005 - Jun. 2009

## FIELDS OF RESEARCH INTEREST

Macroeconomics, Bayesian Statistics, Evolutionary Dynamics, Tokenomics, Machine Learning

## RESEARCH ARTICLES

### REFEREED PUBLICATIONS

- (With Zhao Han and Jieran Wu) Analytic Policy Function Iteration, forthcoming at *Journal of Economic Theory*, November 2021.
- (With Siddhartha Chib and Minchul Shin) DSGE-SVt: An Econometric Toolkit for High-Dimensional DSGE Models with SV and  $t$  Errors, *Computational Economics*, October 2021.
- (With Yoosoon Chang and Junior Maih) Origins of Monetary Policy Shifts: A New Approach to Regime Switching in DSGE Models, *Journal of Economic Dynamics and Control*, Volume 133, December 2021.
- (With Bing Li and Pei Pei) Financial Distress and Fiscal Inflation, *Journal of Macroeconomics*, Volume 70, December 2021.
- A Frequency-Domain Approach to Dynamic Macroeconomic Models, *Macroeconomic Dynamics*, Volume 25, Issue 6, September 2021, Page 1381–1411.
- Interpreting Rational Expectations Econometrics via Analytic Function Approach, *Economics Bulletin*, Volume 37, Issue 2, June 2017, Page 1182–1190.

- An Analytical Approach to New Keynesian Models under the Fiscal Theory, *Economics Letters*, Volume 156, July 2017, Page 133–137.
- (With Hang Ye, Shu Chen, Jun Luo, Yongmin Jia, and Yefeng Chen) Increasing Returns to Scale: The Solution to the Second-Order Social Dilemma, *Scientific Reports* 6, Article No. 31927, August 2016.
- (With Todd B. Walker) Solving Generalized Multivariate Linear Rational Expectations Models, *Journal of Economic Dynamics and Control*, Volume 60, November 2015, Page 95–111.
- (With Hang Ye, Mei Ding, Yongmin Jia and Yefeng Chen) Sympathy and Punishment: Evolution of Cooperation in Public Goods Game, *Journal of Artificial Societies and Social Simulation*, Volume 14, Issue 4, October 2011.

#### WORKING AND DISCUSSION PAPERS

- (With David E. Rapach) Bayesian Estimation of Macro-Finance DSGE Models with Stochastic Volatility, revision requested at *Journal of Applied Econometrics*, June 2020.
- (With Zhao Han and Jieran Wu) Learning from Monetary and Fiscal Policy, revision requested at *Review of Economic Dynamics*, March 2022.

#### WORK IN PROGRESS

- (With Siddhartha Chib) Bayesian Analysis of DSGE Models from Moments, in progress.
- (With Siddhartha Chib, Thorsten Drautzburg, and Minchul Shin) Improved Forecasting of Current and Future Inflation: A Fiscal Theory Perspective, in progress.
- Demand for Treasuries and Fiscal Deflation, in progress.
- (With Junjie Guo and Zhao Han) Time-Varying Fiscal Foresight, in progress.

### **PROFESSIONAL EXPERIENCE**

#### TEACHING EXPERIENCE

Graduate: Applied Bayesian Statistics (SLU), International Macroeconomics (SLU), Math Camp for Ph.D. Students (IU)

Undergraduate: Money and Banking (IU), Intermediate Macroeconomics (SLU, IU), Introduction to Microeconomics & Macroeconomics (IU), International Macroeconomics (SLU)

#### CONFERENCES AND SEMINARS

2016 - 20: NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (Washington University in St. Louis), Midwest Econometrics Group Meeting (St. Louis Fed, Texas A&M University, University of Wisconsin-Madison), Midwest Macroeconomics Conference (University of Pittsburgh), China Meeting of the Econometric Society (Fudan University)

2011 - 15: Saint Louis University, Texas Tech University, Missouri Economics Conference (University of Missouri), Midwest Econometrics Group Meeting (Indiana University), Midwest Macroeconomics Conference (University of Colorado), Washington University Grad Student Conference, Jordan River Economics Conference (Indiana University)

#### OTHER ACTIVITIES AND SERVICES

DEI Director Search Committee, Chaifetz School of Business, Saint Louis University, 2021  
Faculty Senate, Chaifetz School of Business, Saint Louis University, 2020 -  
Research Seminar Organizer, Chaifetz School of Business, Saint Louis University, 2017 - 2021  
Math Education Committee, Chaifetz School of Business, Saint Louis University, 2016 - 2020  
Graduate Board Committee, Chaifetz School of Business, Saint Louis University, 2016, 2019 - 2021

#### REFEREE EXPERIENCE

European Economic Review, Journal of Econometrics, Journal of Economic Dynamics and Control, Economics Letters (x2), Macroeconomic Dynamics, Journal of Macroeconomics, Journal of Difference Equations and Applications, Energy Economics

#### DISSERTATION COMMITTEE

Zheliang Zhu (Ph.D., WUSTL), Yi-chun Lin (Ph.D., WUSTL)

### **AWARDS AND HONORS**

Summer Grant Award, Chaifetz School of Business, Saint Louis University, 2019 - 2022  
Annual Research Award, Chaifetz School of Business, Saint Louis University, 2016, 2022  
Henry M. Oliver Award for Excellence in Economic Theory, Indiana University, 2014  
Best Third Year Paper Award, Department of Economics, Indiana University, 2012  
Best Graduation Thesis, College of Economics, Zhejiang University, 2009  
First Prize of 9th Challenge Cup Thesis Oral Defense, Zhejiang University, 2008  
Chu Kochen Honors College Students, Zhejiang University, 2005

### **PERSONAL INFORMATION**

Background: China citizenship, U.S. permanent resident, single with one cat

Languages: Chinese, English, C/C++, MATLAB, Python, Java

Interests: space exploration, artificial intelligence, plant-based food

Hobbies: soccer, basketball, road trip, programming, investment