

Wei Zhang

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CAREER TARGET: RESEARCH | ECONOMETRICS | DATA-DRIVEN SOLUTIONS

- Expertise in developing data-driven Bayesian econometric models to solve real-world problems.
- Proficient in statistical software including R and MATLAB.
- Thrive in environments that foster creativity and collaboration.
- Outstanding written and verbal communication skills.

EDUCATION

Purdue University

Ph.D. Candidate in Economics.

West Lafayette, IN, U.S.A.

Aug. 2019 – Present

- Advisor: Prof. Joshua Chan; GPA: 3.9;

Humboldt University of Berlin

Master of Science, majoring in Econometrics.

Berlin, Germany

2017

- GPA: 1.3 (3.7 if converted to the US system).

University of International Business and Economics (UIBE)

Master of Economics, majoring in International Trade; GPA: 3.9.

Beijing, China

2017

Zhongnan University of Economics and Law (ZUEL)

Bachelor of Management, Minor in Finance.

Wuhan, China

2014

INDUSTRY EXPERIENCE

European Central Bank

Summer Trainee

July 2024 – Aug. 2024

Frankfurt am Main, Germany

- Collaborated with economist Marta Bańbura on the project “Inflationary Pressure Tracking in Euro Area” aiming at developing an inflationary pressure index for every country in the Euro area;
- Exchanged research insights on macroeconometric methods including VARs and dynamic factor models with senior economists;
- Presented the paper “Bayesian Dynamic Factor Models for High-dimensional Matrix-valued Time Series” with its application to an inflation panel in Euro area at the internal seminar.

Ziroom

Pricing Analyst

Dec. 2018 – May 2019

Beijing, China

- Responsible for development and innovation of predictive models for housing prices in China;
- Delivered data analysis findings and predictive model insights to the management.

China Mobile Research Institute

Strategy Analyst

Aug. 2017 – Dec. 2018

Beijing, China

- Responsible for development of strategies and plans that define how information technology should be utilized to support the Group’s overall business strategy.
- Managed a small team to analyze the macroeconomic conditions, designed and developed best practice business changes, e.g., digital transformations.

Accenture

Strategy Consultant (Intern)

Sep. 2016 – Feb. 2017

Beijing, China

- Collaborated with a diverse team dedicated to developing data-driven insights and practical strategies to support client business objectives;
- Weighed conditions in the market and organization, and recommended growth models that fit clients’ unique needs.

SELECTED RESEARCH PROJECTS

Inflationary Pressure Tracking in Euro Area

With Marta Bańbura and Joshua Chan

Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series

Bayesian Model Comparison for Large Bayesian VARs after the COVID-19 Pandemic

With Joshua Chan and Xuewen Yu

Asymmetric Dynamic Factor Model

With Joshua Chan

The Effect of Education on the Wage Distribution

Humboldt University of Berlin, Master Thesis

SELECTED HONORS AND AWARDS

- Daniels School of Business Doctoral Student Research Fund (Purdue), 2024
- Krannert Summer Research Grant(Purdue), 2022, 2024
- *Frederick N. Andrews* Fellowship (Purdue), 2019 - 2021
- Employee of the Year (China Mobile), 2017 - 2018
- Graduate Student Scholarship (UIBE), 2014 - 2016
- Excellent Graduate of Class 2014 (ZUEL), 2014
- National Scholarship (China), 2013

SKILLS

Statistical Softwares: R, MATLAB, Python, Stata, SQL

Algorithms: Experience programming Markov Chain Monte Carlo simulations of Bayesian posterior distributions, variational algorithms, nonlinear state-space filters, regression tree algorithms.

Languages: Chinese (native), English (fluent), Japanese (beginner), German (basic)