

## Wei Zhang

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CONTACT INFORMATION	Department of Economics Purdue University 100 Grant St, West Lafayette, IN 47907, USA	<i>Office:</i> KRAN 488 <i>E-mail:</i> zhan3721@purdue.edu
RESEARCH INTERESTS	Large Bayesian VARs, stochastic volatility models, dynamic factor models, variational inference, tree-based models.	
EDUCATION	<b>Purdue University</b> , West Lafayette, IN USA Ph.D. Candidate, Economics, August 2019 (expected graduation date: August 2025) <ul style="list-style-type: none"><li>• Advisor: Joshua C. C. Chan; GPA: 3.9</li></ul> <b>Humboldt University of Berlin</b> , Berlin, Germany M.S., Econometrics, August 2015-August 2017 <b>University of International Business and Economics (UIBE)</b> , Beijing, China Master of Economics, International Trade, September 2014-June 2017 <b>Zhongnan University of Economics and Law (ZUEL)</b> , Wuhan, China B.A., September 2010-June 2014	
HONORS AND AWARDS	<b>Purdue University:</b> Doctoral Student Research Fund, 2024; Summer Research Grant 2022, 2024; Federick N. Andrews Fellowship, 2019-2021 <b>UIBE:</b> Graduate Student Scholarship, 2014-2016; <b>ZUEL:</b> Excellent Graduate of Class 2014; National Scholarship, 2013.	
WORKING PAPERS	“Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series” (Job Market Paper)  “Inflationary Pressure Tracking in the Euro Area: A Matrix Dynamic Factor Approach with Missing Data Resolution” (in progress, with Joshua C. C. Chan and Marta Bańbura)  “Bayesian Model Comparison for Large Bayesian VARs after the COVID-19 Pandemic” (with Joshua C. C. Chan and Xuewen Yu, major revision at Journal of Econometrics)  “Asymmetric Dynamic Factor Model” (with Joshua C. C. Chan)	
ACADEMIC EXPERIENCE	<b>Purdue University</b> , West Lafayette, Indiana USA <i>Teaching assistant</i> <b>August 2019-present</b> Duties at various times have included office hours, grading, preparing homework assignments and finals, and leading weekly review sessions. <ul style="list-style-type: none"><li>• 2019-2020 ECON 251: Microeconomics; ECON 210: Principles of Economics</li><li>• 2020-2021 ECON 340: Intermediate Microeconomic Theory; ECON 606: Microeconomics I</li><li>• 2021-2022 ECON 590 (MY1): Financial Valuation; ECON 590 (MY3): Investments; ECON 674: Econometrics</li><li>• 2022-2023 ECON 590: Investments; ECON 674: Econometrics; ECON 572: Econometrics</li></ul>	

- 2023-2024 ECON 693: Bayesian Econometrics I; ECON 671: Economics
- 2024-2025 ECON 693: Bayesian Econometrics I; ECON 674: Econometrics

*Research Assistant*

**August 2019 -present**

My responsibilities have included conducting literature reviews, as well as collecting and cleaning data. I have had the privilege of working with the following professors:

- Elchin Suleymanov, David Gill, Miguel Sarzosa, Ralph Siebert and Mario Crucini

CONFERENCE,  
SEMINARS AND  
WORKSHOPS

SEA 94th Annual Meeting, November, 2024.

NABE Tech Economics Conference & Industry Job Fair, October, 2024.

European Central Bank, DG-E Internal Seminar, August, 2024.

Purdue University, Department of Economics, Economics Workshop, 2022, 2021

REFEREEING

Journal of Business & Economic Statistics, Journal of Forecasting, Journal of Quantitative Economics

PROFESSIONAL  
EXPERIENCE

**European Central Bank**, Frankfurt am Main, Germany

*Summer Trainee*

**July 2024-August 2024**

Collaborated with Marta Bańbura on the project “Inflationary Pressure Tracking in Euro Area”. Presented the paper “Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series” with its application to an inflation panel in Euro area in the internal seminar.

**Ziroom**, Beijing, China

*Pricing Analyst*

**February 2019-May 2019**

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

**China Mobile Research Institute**, Beijing, China

*Strategy Analyst*

**August 2017-October 2018**

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**, Beijing, China

*Strategy Consultant Intern*

**September 2016-February 2017**

Collaborated with team members dedicated to developing data-driven insights and practical strategies to support clients’ business objectives. Responsible for crafting and delivering coherent and logical narratives to clients that effectively convey our strategic plans.

SKILLS

- Statistical Softwares: R, MATLAB, Python
- Algorithms: Markov Chain Monte Carlo simulations of Bayesian posterior distributions, variational algorithms, nonlinear state-space filters, regression trees
- Languages: Chinese (native), English (fluent), Japanese (beginner), German (basic)

PERSONAL  
INFORMATION

- Chinese citizen, US permanent resident