Boyuan Zhang February 4, 2024

Doy dan Zhang		10014419 1, 2021
CONTACT INFORMATION	Email: zhang.boyuan@hotmail.com	Personal webpage: boyuan-zhang.github.io
Research Fields	Econometrics, Machine Learning, Applied Macroeconomics, Climate Econometrics	
CURRENT POSITION	Amazon.com Postdoctoral Scientist	Bellevue, WA 2023 - Present
EDUCATION	University of Pennsylvania Ph.D. in Economics	Philadelphia, PA 2017 - 2023
	University of Illinois at Urbana-Champaign M.S. in Statistics	Champaign, IL 2014 - 2016
	Renmin University of China B.S. in Physics (Graduation with Honors	Beijing, China s) 2010 - 2014
PUBLICATIONS	1. "On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densition for Eurozone Inflation and Real Interest Rates," <i>Journal of Econometrics</i> , forthcoming. With F. X. Diebold and M. Shin.	
	2. "When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness, and Volume," <i>Journal of Econometrics</i> , 236, 105479, 2023. With F. X. Diebold, P. Goulet Coulombe, M. Göbel, and G. Rudebusch.	
	3. "Optimal Combination of Arctic Sea Ice Extent Measures: A Dynamic Factor Modeling Approach," <i>International Journal of Forecasting</i> , 37, 1509-1519, 2021. With F. X. Diebold, P. Goulet Coulombe, M. Göbel, and G. Rudebusch.	
	4. "Measuring International Uncertainty: the Case of Korea," <i>Economics Letters</i> , 162, 22-26, 2018. With M. Shin, M. Zhong , and D. Lee.	
WORKING PAPERS	5. "Incorporating Prior Knowledge of Latent Group Structure in Panel Data Models." Working paper at arXiv:2211.16714. (Job Market Paper)	
	6. "Bayesian Estimation of Sparsely Heterogeneous Panel Models," with H. R. Moon and F. Schorfheide. Working paper at arXiv:2310.13785. R&R, Journal of Applied Econometrics.	
WORK IN PROGRESS	7. "Estimate Nonlinear VARs using Neural Network Models," with P. Goulet Coulombe.	
	8. "Early Warning Indicator of Banking Crises via Factor-Augmented VAR Models."	
PROFESSIONAL ACTIVITIES	Referee: Journal of Econometrics, Journal of Applied Econometrics, International Journal of Forecasting, Econometric Reviews, Journal of the Royal Statistical Society: Series C, Economics and Business Letters	
CONFERENCE & SEMINAR PRESENTATIONS	2024 ISBA World Meeting (Scheduled) 2023 Rutgers University–New Brunswick, SEA Annual Meeting 2022 Young Scholars Conference on Machine Learning in Economics and Finance (Philadelphia Fed), NBER-NSF SBIES Conference (WUSTL), ES North American Summer Meeting, ES Asian Meeting, ES Australasia Meeting, IAAE Annual Conference, International Symposium of Forecasting, ASSA Annual Meeting (IAAE Invited Session)	
	2021 Annual SoFiE Conference, IAAE Annual Conference, CEA Conference	
	2019 25th International Conference on Computing in Economics and Finance	

TEACHING University of Pennsylvania

EXPERIENCE Recitation Instructor

Econ 002: Introductory Macroeconomics Fall 2018, Spring 2019

FELLOWSHIPS, AWARDS, AND GRANDS

University Fellowship, University of Pennsylvania 2017-2018 Outstanding Graduate, Renmin University of China 2014 China National Scholarship, Renmin University of China 2013

PROFESSIONAL **Economist Intern** May 2021 - Aug 2021

Amazon.com, Inc., Seattle, WA EXPERIENCE

> Data Analyst Intern May 2015 - Feb 2016

Anheuser-Busch InBev, Inc., Champaign, IL

COMPUTING SKILLS

Proficiency Python, R, Matlab, and Julia; knowledge in STATA and SAS

PERSONAL INFORMATION

Date of Birth: April 15th, 1992 Citizenship: China (F-1 Visa)

Languages: Chinese (native), English (fluent).

Francis X. Diebold (Co-advisor) REFERENCE

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