Boyuan Zhang July 20, 2024

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, Inc. Economist Postdoctoral Scientist	Bellevue, WA 2024 - Present 2023 - 2024
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	Beijing, China 2010 - 2014
Publications	1. "On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densit 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.	
	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: International Symposium of Forecasting 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

**Recitation Instructor** EXPERIENCE

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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