Boyuan Zhang — October 16, 2023

Contact Information

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Research Fields

Econometrics, Machine Learning, Applied Macroeconomics, Climate Econometrics

Current Position

Amazon.com — Bellevue, WA
Postdoctoral Scientist — 2023 - Present

Education

University of Pennsylvania — Philadelphia, PA
Ph.D. in Economics — 2017 - 2023

Renmin University of China — Beijing, China
B.S. in Physics (Graduation with Honors) — 2010 - 2014

Publications

1. "On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densities for Eurozone Inflation and Real Interest Rates," *Journal of Econometrics*, forthcoming. With F. X. Diebold and M. Shin.
2. "When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness, and Volume," *Journal of Econometrics*, 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," *International Journal of Forecasting*, 37, 1509-1519, 2021. With F. X. Diebold, P. Goulet Coulombe, M. Göbel, and G. Rudebusch.
4. "Measuring International Uncertainty: the Case of Korea," *Economics Letters*, 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)*

Work in Progress

6. "Bayesian Estimation of Sparsely Heterogeneous Panel Models, " with H. R. Moon and F. Schorfheide.
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

2023 Rutgers University–New Brunswick, SEA Annual Meeting (scheduled)
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 EXPERIENCE	University of Pennsylvania 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 EXPERIENCE	Economist Intern Amazon.com, Inc., Seattle, WA	May 2021 - Aug 2021
	Data Analyst Intern Anheuser-Busch InBev, Inc., Champaign, IL	May 2015 - Feb 2016
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).	

REFERENCE

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