Boyuan Zhang October 9, 2024

CONTACT INFORMATION	Email: zhang.boyuan@hotmail.com	Personal webpage: boyuan-zhang.github.io
RESEARCH FIELDS	Econometrics, Time Series, Machine Learning, Applied Macroeconomics, Climate Econometrics	
CURRENT POSITION	Amazon.com, Inc. Economist	Bellevue, WA 2024 - Present
Previous Position	Amazon.com, Inc. Postdoctoral Scientist	Bellevue, WA 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 Densities for Eurozone Inflation and Real Interest Rates," <i>Journal of Econometrics</i> , 237, 105321, 2023. 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 & 2024: International Symposium of Forecasting

SEMINAR 2023: Rutgers University-New Brunswick, SEA Annual Meeting

PRESENTATIONS 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

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

Economist Intern May 2021 - Aug 2021 Professional

EXPERIENCE Amazon.com, Inc., Seattle, WA

> Data Analyst Intern May 2015 - Feb 2016

Anheuser-Busch InBev, Inc., Champaign, IL

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

SKILLS

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

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

Francis X. Diebold (Co-advisor) Frank Schorfheide (Co-advisor) REFERENCE

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