Boyuan Zhang **December 6, 2021**

CONTACT INFORMATION

The Ronald O. Perelman Center
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RESEARCH FIELDS

Econometrics, Applied Macroeconomics, Machine Learning, Panel Data Model

EDUCATION

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

University of Illinois at Urbana-Champaign — Champaign, IL
M.S. in Statistics — 2014 - 2016

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

PUBLICATION

1. "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.

2. "Measuring International Uncertainty: the Case of Korea," *Economics Letters*, 162, 22-26, 2018. With M. Shin, M. Zhong , and D. Lee.

WORKING PAPERS

1. "On the Aggregation of Probability Assessments: Regularized Mixtures of Predictive Densities for Eurozone Inflation and Real Interest Rates," arXiv:2012.11649. With F. X. Diebold and M. Shin.

2. "Forecasting with Bayesian Grouped Random Effects in Panel Data," arXiv:2007.02435.

WORK IN PROGRESS

1. "When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness, and Volume, " with F. X. Diebold, P. Goulet Coulombe, M. Göbel, and G. Rudebusch.

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

3. "Forecast with Prior Wisdom on Group Structure."

4. "VARs and the Modern Age," with P. Goulet Coulombe.

5. "Early Warning Indicator of Banking Crises via factor-augmented VAR model."

PROFESSIONAL ACTIVITIES

Referee: *Journal of Econometrics*, *International Journal of Forecasting*

CONFERENCE & SEMINAR PRESENTATION

13th Annual SoFiE Conference	2021
IAAE Annual Conference	2021
Canadian Economics Association Conference	2021
25th International Conference on Computing in Economics and Finance	2019
59th World Statistics Congress	2013

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 — May 2021 - Aug 2021
Amazon.com, Inc., Seattle, WA

Data Analyst Intern — May 2015 - Feb 2016
Anheuser-Busch InBev, Inc., Champaign, IL

COMPUTING SKILLS

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

PERSONAL INFORMATION

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

REFERENCE

Prof. Francis X. Diebold (Co-advisor)
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