Boyuan Zhang   July 17, 2020

CONTACT INFORMATION	133 South 36th Street, 628 Philadelphia, PA 19104	(217) 848-3354 boyuanz@sas.upenn.edu

RESEARCH FIELDS

Time Series Econometrics, Applied Macroeconomics, Machine Learning, Panel Data Model.

EDUCATION

Renmin University of China, Beijing, China

B.S., Physics (Graduation with Honors)   June 2014

University of Illinois at Urbana-Champaign, Champaign, IL

M.S., Statistics (Analytics Concentration)   May 2016

University of Pennsylvania, Philadelphia, PA

Ph.D., Economics   (Expected) May 2022

RESEARCH EXPERIENCE

University of Pennsylvania

Research Assistant for Francis Diebold	2019 - Now
Research Assistant for Frank Schorfheide	2019 - Now
Research Assistant for Fernando Ferreira	2019

University of Illinois at Urbana-Champaign

Research Assistant for Minchul Shin	2016 - 2017
Research Assistant for Jihyung Lee	2016 - 2017
Research Assistant for Mao Ye	2016 - 2017

TEACHING EXPERIENCE

University of Pennsylvania
Recitation Instructor

Econ 002: Introductory Macroeconomics	Fall 2018, Spring 2019

PUBLICATION

"Measuring International Uncertainty: the Case of Korea", with Minchul Shin (Philadelphia Fed), Molin Zhong (Federal Reserve Board), and Dong Jin Lee (Bank of Korea), *Economics Letters*, 162, 2018, 22-26.

WORKING PAPERS

"Forecasting with Bayesian Grouped Random Effects in Panel Data."

WORK IN PROGRESS

"Bayesian Estimation of Sparsely Heterogenous Panel Models", with Hyungsik Roger Moon (USC) and Frank Schorfheide (Penn).
"Early Warning Indicator of Banking Crises via factor-augmented VAR model."

OTHER PROFESSIONAL ACTIVITIES

Referee: *International Journal of Forecasting*

Fellowships, Awards, and Grands	SAS Dean's Travel Subvention, University of Pennsylvania	2019
	University Fellowship, University of Pennsylvania	2017–2018
	Outstanding Graduate, Renmin University of China	2014
	China National Scholarship, Renmin University of China	2013

Presentations	The 25th International Conference on Computing in Economics and Finance, Ottawa, Canada	June 2019
	The 59th World Statistics Congress, Hong Kong, China	Aug 2013

Professional Experience	*Data Analyst*	May 2015 - Feb 2016
	Anheuser-Busch InBev, Inc., Champaign, IL	

Computing Skills

- Programming Languages: R, Matlab, Julia, Python
- Operating Systems: UNIX/Linux, Mac OS X.