Boyuan Zhang August 28, 2021

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217-848-3354

RESEARCH FIELDS Econometrics, Applied Macroeconomics, Machine Learning, Panel Data Model.

EDUCATION University of Pennsylvania

Ph.D. in Economics 2017 - 2023 (Expected)

University of Illinois at Urbana-Champaign

M.S. in Statistics

Champaign, IL 2014 - 2016

Philadelphia, PA

Renmin University of China

B.S. in Physics (Graduation with Honors)

Beijing, China 2010 - 2014

Publication

Measuring International Uncertainty: the Case of Korea

(with Minchul Shin, Molin Zhong, and Dong Jin Lee)

Economics Letters, 162, 2018, 22-26.

Optimal Combination of Arctic Sea Ice Extent Measures: A Dynamic Factor

Modeling Approach

 $(with\ Francis\ Diebold,\ Philippe\ Goulet\ Coulombe,\ Maximilian\ G\"{o}bel,\ and\ Glenn\ Rudebusch)$

International Journal of Forecasting, in press.

WORKING PAPERS Forecasting with Bayesian Grouped Random Effects in Panel Data

On the Aggregation of Probability Assessments: Regularized Mixtures of

Predictive Densities for Eurozone Inflation and Real Interest Rates

(with Francis Diebold and Minchul Shin)

Work in Progress Bayesian Estimation of Sparsely Heterogeneous Panel Models

(with Hyungsik Roger Moon and Frank Schorfheide)

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

Forecast with Prior Wisdom on Group Structure

When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness,

and Volume

(with Francis Diebold, Philippe Goulet Coulombe, Maximilian Göbel, and Glenn Rudebusch)

VARs and the Modern Age

(with Philippe Goulet Coulombe)

Professional Activities Referee: Journal of Econometrics, International Journal of Forecasting $(\times 2)$

CONFERENCE & SEMINAR PRESENTATION	The 13th Annual SoFiE Conference IAAE 2021 Annual Conference Canadian Economics Association Conference The 25th International Conference on Computing in Economics The 59th World Statistics Congress	June 2021 June 2021 June 2021 s and Finance June 2019 Aug 2013
TEACHING EXPERIENCE	University of Pennsylvania Recitation Instructor Econ 002: Introductory Macroeconomics	Fall 2018, Spring 2019
RESEARCH EXPERIENCE	University of Pennsylvania Research Assistant for Francis Diebold Research Assistant for Frank Schorfheide Research Assistant for Fernando Ferreira	2019 - Now 2019 - Now 2019
	University of Illinois at Urbana-Champaign Research Assistant for Minchul Shin Research Assistant for Jihyung Lee Research Assistant for Mao Ye	2016 - 2017 2016 - 2017 2016 - 2017
FELLOWSHIPS, AWARDS, AND GRANDS	SAS Dean's Travel Subvention, University of Pennsylvania University Fellowship, University of Pennsylvania Outstanding Graduate, Renmin University of China China National Scholarship, Renmin University of China	$ \begin{array}{r} 2019 \\ 2017 - 2018 \\ 2014 \\ 2013 \end{array} $
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	 Programming Languages: R, Matlab, Julia, Python Operating Systems: UNIX/Linux, Mac OS X. 	