

Fangzhou Xie

Education

Ph.D., Economics	Rutgers University	2020 — 2025 (expected)
M.A., Economics	New York University	2018 — 2020
B.S., Economics	Capital University of Economics and Business	2013 — 2017
Visiting student	University of California, San Diego	2015 — 2016

Research Interests

Econometrics with Machine Learning, Political Economy, Optimal Transport, Natural Language Processing (NLP), Topic Modeling.

Languages and Skills

Natural Languages: English (fluent), Mandarin Chinese (native), German (intermediate).

Operating Systems: macOS and Linux (Ubuntu + Fedora).

Programming Languages: R, Python, L^AT_EX, SQL (SQLite + MySQL), Matlab, Julia, Go, Rust, C/C++, Bash (basic).

Skills:

Data Analysis: Tidyverse, Tidymodels, NumPy, Pandas

Web Interacting: BeautifulSoup, Selenium, rvest

General Machine Learning: PyTorch, Keras

Natural Language Processing: AllenNLP, Spacy, Transformers

Database Management: sqlite3, SQLAlchemy, RSQLite, DBI

Typesetting: L^AT_EX, Rmarkdown, Markdown

Performance: Rcpp, RcppThread, C++

Publication and Proceeding

Fangzhou Xie (2020). Wasserstein Index Generation Model: Automatic generation of time-series index with application to Economic Policy Uncertainty. *Economics Letters*, 186, 108874. doi: 10.1016/j.econlet.2019.108874

Abstract: I propose a novel method, the Wasserstein Index Generation model (WIG), to generate a public sentiment index automatically. To test the model's effectiveness, an application to generate Economic Policy Uncertainty (EPU) index is showcased.

Fangzhou Xie (2020). Pruned Wasserstein Index Generation Model and *wigpy* Package. Accepted by CARMA 2020.

An extension to WIG model that will deal with large corpus. Lasso was used to shrink the dimension of vocabulary, so that it could be easier to calculate the Optimal-Transport distance matrix.

Peer-Reviewed Conference Presentation

- 3rd Workshop on Mechanism Design for Social Good (MD4SG '19) at ACM Conference on Economics and Computation (EC '19), June 2019.

Teaching and Research Experience

- TA for Professor Sahar Parsa, Econ-UA 266: Intro to Econometrics.
- RA for Professor Sahar Parsa, 2020.

Membership

SIAM, AEA

Awards

Excellence Fellowship, Department of Economics, Rutgers University, 2020–2025;

Travel Fund (\$860), 3rd Workshop on Mechanism Design for Social Good and Department of Computer Science, Cornell University, 2019;

Travel Fund (\$180), Department of Economics, New York University, 2019;

Travel Fund (\$1100), Department of Economics, Cornell University, 2017;

Full Scholarship for “Foreign Exchange Program”, UCSD, Beijing Municipal Government, 2015–2016;

Last updated: September 29, 2021