

## Ze Shen

Department of Agricultural Economics  
Texas A&M University  
2124 TAMU, College Station, TX 77843

Cell: (979)-209-9468  
Email: sz910201@tamu.edu  
Web: <https://sz910201.github.io>

### EDUCATION

---

#### TEXAS A&M UNIVERSITY, COLLEGE STATION, TEXAS

Ph.D., Agribusiness & Managerial Economics 2015 - May 2020 expected  
M.S., Economics 2013 - 2015

#### SOUTHWESTERN UNIVERSITY OF FINANCE & ECONOMICS

B.S., Finance 2009 - 2013

### RESEARCH INTERESTS & SPECIALIZATIONS

---

Financial Economics Risk Management  
Cryptocurrency Market Analysis Machine Learning in Forecasting

### WORKING PAPERS

---

“Bitcoin Return Volatility Forecasting: A Comparative Study of GARCH Model and Machine Learning Model”, with Qing Wan, David J. Leatham [Job Market Paper] July 2019  
“How Cryptocurrencies Prices Affect Each Other”, with David Bessler, David J. Leatham (under review by Journal of Applied Economics) May 2019

### WORKS IN PROGRESS

---

“Value-at-risk and Related Measures in Cryptocurrency Markets”, with David J. Leatham Oct. 2019  
“Does Ambiguity Vary Across US Stock Market Sectors?”, with Hwagyun Kim, David J. Leatham May 2018

### OTHER PROJECTS

---

Causality Analysis by a Machine Learning Method (with Qing Wan) Oct. 2019

### CONFERENCE PRESENTATIONS

---

“Bitcoin Return Volatility Forecasting: A Comparative Study of GARCH Model and Machine Learning Model”, Agricultural & Applied Economics Association Annual Meeting, Atlanta, Session Moderator & Presenter July 2019  
“How Cryptocurrencies Prices Affect Each Other”, Southern Agricultural Economic Association Annual Meeting, Birmingham, Presenter Feb. 2019

### RESEARCH AND TEACHING EXPERIENCE

---

Research Assistant Sept. 2018-present

- Cryptocurrency market literature review and data collection
- Bitcoin volatility modelling
- Bitcoin volatility forecasting and risk management using R and Python

Teaching Assistant	
AGEC 330: Financial Management in Agriculture	Feb. 2016-May 2018
<ul style="list-style-type: none"> <li>• The first teaching assistant for AGECE 330 online course</li> <li>• Set up online course for future use &amp; class manager</li> <li>• Held weekly face to face review sessions</li> </ul>	
ECON 465: Microfinance and Banking	July 2014-Dec. 2014
<ul style="list-style-type: none"> <li>• Guest lectures, class management, and grading</li> </ul>	
Graduate Instructor (Scheduled)	Feb. 2020
AGECE 330: Financial Management in Agriculture, Scheduled to Teach Spring 2020	

## **HONORS AND AWARDS**

---

Agricultural & Applied Economics Association (AAEA) Annual Meeting Abstract Reviewer	Jan. 2020
AAEA Travel Grant for 2019 AAEA Annual Meeting, Atlanta, AAEA Trust Committee	July 2019
GSA Travel Grant for 2019 SAEA Annual Meeting, Alabama, AGECON GSA, Texas A&M University	Feb. 2019
Ph.D. program funded for five years, full funding, AGECON Department, Texas A&M University	Jan. 2016-present
ECON MS Grad Scholarship (top 5 in the program), Department of Economics, Texas A&M University	Sept. 2014
University Scholarship, Southwestern University of Finance and Economics	Sept. 2012

## **SKILLS**

---

Programming: Python, R, Eviews

## **REFERENCES**

---

### **David J. Leatham**

Professor  
Department of Agricultural Economics  
Texas A&M University  
d-leatham@tamu.edu

### **Adel Varghese**

Instructional Associate Professor  
Department of Economics  
Texas A&M University  
avarghese@tamu.edu

### **Hwagyun (Hagen) Kim**

Associate Professor  
Department of Finance  
Mays Business School  
Texas A&M University  
hagenkim@tamu.edu