XUEWEN YU

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Department of Applied Economics ⋄ School of Management ⋄ Fudan University
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EMPLOYMENT

Assistant Professor of Economics, School of Management, Fudan University 09/2022 - Present

EDUCATION

Ph.D., Economics, Daniels School of Business (a.k.a. Krannert), Purdue University 2016 - 2022
M.S., Statistics, University of Science and Technology of China 2014 - 2016
-Exchange student, University of Rome (Sapienza), Italy, Spring 2016
B.S., Finance, University of Science and Technology of China 2010 - 2014
-Chemical Physics major, 2010 - 2011

ACADEMIC FIELDS/INTERESTS

Econometrics (Theory and Applied), Empirical Macroeconomics, Financial Econometrics.

PUBLICATIONS

1. Large Order-Invariant Bayesian VARs with Stochastic Volatility, with Joshua Chan and Gary Koop, 2023, ***forthcoming, Journal of Business and Economic Statistics***. [Link]
2. Indirect Inference Estimation of Dynamic Panel Data Models, with Yong Bao, 2023, ***Journal of Econometrics**, Volume 235, Issue 2, 1027-1053.* [Link]
3. Fast and Accurate Variational Inference for Large Bayesian VARs with Stochastic Volatility, with Joshua Chan, 2022, ***Journal of Economic Dynamics and Control**, Vol 143, 104505.* [Link]
4. A Two-Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models, with Mohitosh Kejriwal and Pierre Perron, 2022, ***Journal of Time Series Analysis**, 43, 219–237.* [Link]
5. Generalized Forecast Averaging in Autoregressions with a Near Unit Root, with Mohitosh Kejriwal, 2021, ***The Econometrics Journal**, 24, 83-102.* [Link]
6. Bootstrap Procedures for Detecting Multiple Persistence Shifts in a Heteroskedastic Time Series, with Mohitosh Kejriwal and Pierre Perron, 2020, ***Journal of Time Series Analysis**, 41, 676-690.* [Link]

WORKING PAPERS

7. Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity, with Mohitosh Kejriwal, 2021, Job Market Paper, ***R&R, Econometric Theory***.
8. VARs with Factor Stochastic Volatility: Identification, Order Invariance and Structural Analysis, with Joshua Chan and Eric Eisenstat, 2022, *working paper.*
9. Multistep Forecast Averaging with Stochastic and Deterministic Trends, with Mohitosh Kejriwal and Linh Nguyen, 2022, *working paper.*
10. Large Structural VARs with Multiple Sign and Ranking Restrictions, with Joshua Chan and Christian Matthes, 2023, *working paper.*

WORK IN PROGRESS

11. Testing for Multiple Bubbles in Time Series under Nonstationary Volatility, with Mohitosh Kejriwal and Pierre Perron.
12. Complete Subset Averaging Methods for Program Evaluation by Panel Data Approach, with Xinyu Zhang.
13. A Test of Test Horizon in Convergence Studies, with Yong Bao and Xiaotian Liu.

TEACHING EXPERIENCE

Instructor, School of Management, Fudan University Fall 2022 - Now
Principles of Economics (undergraduate, Fall 2022 & Fall 2023), Applied Econometrics (Ph.D., Spring 2023).

Instructor, Krannert School of Management, Purdue University Summer 2018
Econometrics (undergraduate, evaluation 4.5/5.0).

Teaching Assistant, Krannert School of Management, Purdue University 2016 - 2022
Principles of Economics (undergraduate, recitation instructor), International Economics (undergraduate), Microeconomics (M.B.A.), Macroeconomic Policy (M.B.A.), Financial Econometrics (master), Probability and Statistics (Ph.D.), Econometrics II (Ph.D.), Time Series Econometrics (Ph.D.), Advanced Panel Data Econometrics (Ph.D.).

AWARDS

Denis Sargan Econometrics Prize, Royal Economic Society. [Link] 2021
Bilsland Dissertation Fellowship, Purdue University 2021
-awarded to only one student among all doctoral students at Krannert School of Management each year.
Krannert Doctoral Research Funds 2019, 2020
Purdue Research Foundation Grant, Krannert School of Management 2019
Best Presentation Award, Krannert PhD Research Symposium 2018, 2020, 2021
Krannert Certificate for Distinguished Teaching 2018
European Union Erasmus Mundus Scholarship 2016
Undergraduate Outstanding Student Scholarship 2011-2014

REFEREE EXPERIENCE

Quantitative Economics, *Journal of Econometrics*, *Journal of Business and Economic Statistics**, *Econometric Reviews*, *Econometrics**, *Canadian Journal of Statistics*, *International Journal of Forecasting*, *Economic Inquiry*, *Economic Modelling**, *Review of Business*, *Applied Stochastic Models in Business and Industry*, *Journal of Quantitative Economics**, *Journal of Risk and Financial Management**.
(*indicates multiple reviews)

PRESENTATIONS

2023:
Seminar: Peking University (Guanghua), Hunan University (CEFMS), University of Science and Technology of China (School of Management), University of Illinois Urbana-Champaign*, Beihang University (Scheduled), Capital University of Economics and Business (Scheduled), MNB Institute (Central Bank of Hungary, Scheduled).
Conferences: The 2nd Big Data Econometrics Meetings (Changsha), Youth Econometrics Asia-Pacific Conference (Shanghai), 2023 CES Annual Conference (Wuhan), AMES 2023 (Beijing), International Symposium on Advance in Panel Data and Time Series Econometrics in Honor of Cheng Hsiao's 80th Anniversary (Xiamen), EcoStat 2023 Conference (Tokyo).
2022:
Seminar: City University of Hong Kong, Concordia University, University of Exeter, Nanyang Technological University, Boston University, Fudan University, Moody's Analytics, Monash University*, University of Notre Dame*, Princeton University*.
Conferences: 19th Chinese Finance Annual Meeting, 2022 SUFE-IAR Macroeconomics Workshop#, International Symposium on Econometric Theory and Applications*, Midwest Econometrics Group Meeting*, 16th International Conference on Computational and Financial Econometrics*.
2021: International Association for Applied Econometrics (IAAE) Annual Conference (online), 15th International Conference on Computational and Financial Econometrics (online).
2020: Midwest Economics Association Annual Meeting (Evanston), Joint Statistical Meetings (online).
2019: Boston University Pi Econometrics Conference* (Boston), Society for Nonlinear Dynamics and Econometrics Meeting* (Dallas), North American Meeting of the Econometric Society* (Seattle), Midwest Econometrics Group Meeting (Ohio State Univ.).
2018: Joint Statistical Meetings* (Vancouver), Midwest Econometrics Group Meeting (UW-Madison), Krannert PhD Research Symposium (Purdue), Missouri Valley Economics Association Meeting (Memphis).
(*presented by co-author, #as discussant)

PROFESSIONAL SERVICE/MEMBERSHIP

Member of American Economic Association, American Statistical Association.

SKILLS & MISCELLANEOUS

Statistical Softwares: MATLAB (advanced), R, STATA, etc..
Language: English (fluent), Chinese (native).

References Available upon Request. Last update, Nov. 2023