XUEWEN YU

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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, Empirical Macroeconomics, Empirical Finance, Decentralized Finance (DeFi)

PUBLICATIONS

1. Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity, with Mohitosh Kejriwal, 2024, ***Econometric Theory**, forthcoming.* [Link]
2. Large Order-Invariant Bayesian VARs with Stochastic Volatility, with Joshua Chan and Gary Koop, 2024, ***Journal of Business and Economic Statistics**, Volume 42, Issue 2, 825–837.* [Link]
3. Multistep Forecast Averaging with Stochastic and Deterministic Trends, with Mohitosh Kejriwal and Linh Nguyen, 2023, ***Econometrics**, Volume 11, Issue 4, 1-43.*[Link]
4. Indirect Inference Estimation of Dynamic Panel Data Models, with Yong Bao, 2023, ***Journal of Econometrics**, Volume 235, Issue 2, 1027-1053.* [Link]
5. 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]
6. 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]
7. Generalized Forecast Averaging in Autoregressions with a Near Unit Root, with Mohitosh Kejriwal, 2021, ***Econometrics Journal**, 24, 83-102.* [Link]
8. 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

9. Large Structural VARs with Multiple Sign and Ranking Restrictions, with Joshua Chan and Christian Matthes, 2023, ***R&R, Quantitative Economics**.*
10. VARs with Factor Stochastic Volatility: Identification, Order Invariance and Structural Analysis, with Joshua Chan and Eric Eisenstat, 2023, *working paper.*
11. A Test for Convergence Horizon, with Yong Bao, Dustin Chambers and Xiaotian Liu, 2024, *working paper.*
12. Bayesian Model Comparison for Large Bayesian VARs after the COVID-19 Pandemic, with Joshua Chan and Wei Zhang, 2024, *working paper.*

WORK IN PROGRESS

13. Testing for Multiple Bubbles under Nonstationary Volatility, with Mohitosh Kejriwal and Pierre Perron.
14. Complete Subset Averaging Methods for Program Evaluation by Panel Data Approach, with Xinyu Zhang.
15. A Spatial Model of Crop Yield Distributions, 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 & Fall 2024), Econometrics (undergraduate, Summer 2024 & Fall 2024), Financial Econometrics (undergraduate, Summer 2024), Applied Econometrics (Ph.D., Spring 2023 & Spring 2024), Econometrics II (Ph.D., Spring 2024), Blockchain and Tokenomics (M.B.A., Fall 2024).

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**, *Journal of Applied Econometrics*, *Econometric Reviews*, *Journal of Econometric Methods*, *Econometrics**, *Canadian Journal of Statistics*, *International Journal of Forecasting*, *Economic Inquiry*, *Managerial and Decision Economics*, *Economic Modelling**, *Review of Business*, *Applied Stochastic Models in Business and Industry*, *Journal of Quantitative Economics**, *Journal of Risk and Financial Management**, *IEEE Signal Processing Letters*, *Chinese Management Studies*.

(*indicates multiple reviews)

RESEARCH/THESIS SUPERVISION

External Examiner: PhD Thesis, Monash University, 2024.

PRESENTATIONS

2024:

Seminar: Jinan University (IESR), Guangdong University of Finance and Economics (School of Finance).

Conferences: AMES 2024 (Hangzhou), IAER Econometrics Workshop 2024 (Dalian), 13th International Symposium of Quantitative Economics (Shanghai), ES 2024 North American Summer Meeting*, CUHK Econometrics Workshop, SUFE Youth Statistician Forum (scheduled).

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 (SEM), Capital University of Economics and Business (ISEM), MNB Institute (Central Bank of Hungary).

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 Econometric Society, American Economic Association, American Statistical Association.

SKILLS & MISCELLANEOUS

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

Last update, October 2024.