

# Yucheng Yang

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## Academic Positions

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**University of Zurich**

2023-

Assistant Professor in Finance

**NYU Stern School of Business & Department of Economics**

Sep-Nov 2023

Visiting Scholar hosted by Tom Sargent

## Education

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**Princeton University**

2017-2023

Ph.D. Dissertation: “*Macroeconomics and Heterogeneous Reality with Machine Learning*”

Committee: Gianluca Violante, Weinan E, Christopher Sims, Jonathan Payne

**University of Wisconsin-Madison**

2015-2017

M.A. in Economics

**Peking University**

2011-2015

B.S. in Statistics, B.A. in Economics

## Fields

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PRIMARY     Macroeconomics, Machine Learning, Finance

SECONDARY     Monetary Economics, Data Science, Computational Economics

## Working Papers

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1. “[Redistributive Inflation and Optimal Monetary Policy](#).” 2022.

**Awards:** CICF Yihong Xia Best Paper Award, Gregory C. Chow Best Paper Award.

2. “[DeepHAM: A Global Solution Method for Heterogeneous Agent Models with Aggregate Shocks](#).” with Jiequn Han and Weinan E. 2021. R&R.

**Coverage:** Sargent reading group.

3. “[The Knowledge Graph for Macroeconomic Analysis with Alternative Big Data](#).” with Yue Pang, Guanhua Huang and Weinan E. 2020.

**Coverage:** Quantpedia.

4. “[Networks, Business Cycles, and Asset Pricing](#)” with Wu Zhu. 2020.

## Conference and Seminar Presentations (including scheduled)

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- 2024 University of St. Gallen, AEA (“Inflation and Inequality” session).
- 2023 Zurich, UNC Chapel Hill, Bank of Canada, Rutgers, Rice, U Houston, CUNY Baruch College, Guelph, HKU ( $\times 2$ ), CUHK {Econ $\times 2$ , Finance}, PKU {Guanghua, INSE, PHBS}, Tsinghua SEM, NUS, HKUST GZ Fintech, SDU, Sveriges Riksbank Workshop in Money and Finance, 21st Macro Finance Workshop (Georgia Tech), CEBRA (Columbia and NY Fed), CICF, Econometric Society DSE Summer School (HEC Lausanne, “Deep Learning for Solving and Estimating Dynamic Models”), HKUST/Jinan Macro Workshop, CES (Oklahoma), PHBS Sargent Institute Workshop (discussant), AEA (discussant, “AI in Economics” session), EMAEE (ETH Zürich), 5th Conference on “Nontraditional Data, Machine Learning, and Natural Language Processing for Macroeconomics” (Federal Reserve Board), Minnesota Junior Finance Conference.
- 2022 Stanford, Princeton, UPenn, Federal Reserve Bank of Philadelphia Frontiers in Machine Learning and Economics Conference, Philly Fed Young Scholars Conference on Machine Learning in Economics and Finance, Peking University, Tsinghua SEM, Monash-Warwick-Zurich Text-as-Data Workshop, CICM, NASMES (Miami Herbert), AMES (CUHK Shenzhen), CEA (Carleton), T2M (King’s College London).
- 2021 Her Majesty’s Treasury (UK), SoFiE Machine Learning Workshop, Princeton, RES, ESCoE, AMES (Curtin).
- pre 2020 Banca d’Italia and Federal Reserve Board Conference in Macroeconomics, IWH-CIREQ-GW Macroeconometric Workshop, National Bureau of Statistics of China, Princeton, 4th International Symposium on New Structural Economics.

## Teaching

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- Instructor* [Econometric Society DSE Summer School on Deep Learning](#) (Speaker, Summer 2023)  
[Macroeconomic Analysis with Machine Learning & Big Data](#) (Instructor, Summer 2019)
- TA/Grader* Intermediate Macroeconomics (Princeton, Spring 2021)  
Mathematical Introduction to Machine Learning (Princeton, Fall 2018, Spring 2019)  
Chinese Financial and Monetary Systems (Princeton Master in Finance, Fall 2019 & 2020)  
Introduction to Differential Equations (Princeton, Spring 2020)  
PhD Macroeconomics II (UW-Madison, Spring 2017)  
Master Macroeconomics I (UW-Madison, Spring 2016)  
Master Econometrics I (UW-Madison, Fall 2015)

## Professional Activities

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### Refereeing

*Journal of Econometrics, Journal of Economic Dynamics and Control*

## Selected Honors and Grants

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Yihong Xia Best Paper Award, CICF	<i>2023</i>
QCGBF Young Economist Prize Runner-up, King's College London	<i>2023</i>
Gregory C. Chow Best Paper Award, Chinese Economist Society	<i>2023</i>
AFA Travel Grant Award, American Finance Association	<i>2023</i>
Academic Travel Grants, Princeton University	<i>2019-2022</i>
Philip G. Terrie '39 Fellowship, Princeton University	<i>2017</i>
IRP Graduate Research Fellowship, UW-Madison	<i>2015-2017</i>
Leadership Scholarship, CCER, Peking University	<i>2015</i>
Tsung-Dao Lee & Hui-Chun Chin Scholarship, Peking University	<i>2013-2015</i>
CSST Scholarship, UCLA	<i>2014</i>
Academic Excellent Award, Peking University	<i>2013</i>
CF40-Road King Scholarship, CCER, Peking University	<i>2012-2015</i>

## Languages

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Mandarin (native), English; Python (TensorFlow, PyTorch), Matlab, R, Stata, L<sup>A</sup>T<sub>E</sub>X.

*Last updated: September 14, 2023*