Yucheng Yang

yucheng.yang@bf.uzh.ch ∘ sites.google.com/site/yangyucheng1993

Plattenstrasse 14, PLR H-105

8032 Zürich, Switzerland

Academic Positions

University of Zurich   *2023-*

Assistant Professor in Finance

NYU Stern School of Business   *Sep-Oct 2023*

Visiting Scholar hosted by Tom Sargent

Education

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

PRIMARY   Macroeconomics, Machine Learning, Finance

SECONDARY   Monetary Economics, Data Science, Computational Economics

Working Papers

1. "Redistributive Inflation and Optimal Monetary Policy." 2022.

2. "DeepHAM: A Global Solution Method for Heterogeneous Agent Models with Aggregate Shocks." with Jiequn Han and Weinan E. 2021. R&R.

3. "The Knowledge Graph for Macroeconomic Analysis with Alternative Big Data." with Yue Pang, Guanhua Huang and Weinan E. 2020.

4. "Networks, Business Cycles, and Asset Pricing" with Wu Zhu. 2020.

Conference and Seminar Presentations (including scheduled)

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, HKU (×2), CUHK {Econ×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), 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

Instructor	Econometric Society DSE Summer School on Deep Learning (Speaker, Summer 2023)
	PhD Macroeconomic Perspectives on Inequality (Guest lecturer, Fall 2021)
	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

Refereeing

Journal of Econometrics, Journal of Economic Dynamics and Control

Selected Honors and Grants

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

Languages

Mandarin (native), English; Python (TensorFlow, PyTorch), Matlab, R, Stata, LaTeX.

Last updated: August 16, 2023