

Zhouzhou Gu

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Education

Peking University

B.S. in Physics, B.A. in Economics.

Beijing, China

Aug. 2018 – July 2022

Working Papers

- “Deep Learning Solutions to Master Equations for Continuous Time Heterogeneous Agent Macroeconomic Models”, with Jonathan E. Payne, Mathieu Laurière and Sebastian Merkel.
- “Housing Policy and Inequality”, with Jonathan E. Payne.
- “Deep Learning for Solving and Estimating Dynamic Macro-Finance Models”, with Wenhao Li, Lu Lu, Benjamin Fan, Edward Qiao and Anran Jiao. Minor Revision at **Computational Economics**
- “Pricing Assets in Heterogeneous Agent General Equilibrium Economies”, with Goutham Gopalakrishina and Jonathan E. Payne.

Selected Research Experience

Senior Research Specialist, Bendheim Center for Finance, Princeton University

NJ, USA

Advisors: Prof. Markus K. Brunnermeier & Prof. Jonathan E. Payne.

Sep. 2022 – Aug. 2024

Marshall School of Business, University of Southern California

Remote

Research Assistant to Prof. Wenhao Li.

June 2021 – June 2022

Seminars and Conferences

- 2024: Peking University, IMIM Seminar Series
- 2023: Chicago IMSI*, SED*, SCE*, DSE Lausanne*, Princeton Finance*, Princeton IO*, UC Berkeley*, USC Marshall.

Note: * presented by co-authors

Selected Honors and Awards

- BCF Travel Grant for DSE 2023 (800\$) 2023
- Chinese Economy Research Scholarship 2021
- Benz Scholarship 2021
- Peking University First Prize Scholarship 2020
- Academic Excellent Award 2019
- Gold Medal in 19th Asian Physics Olympiad 2018
- Gold Medal in 34th Chinese Physics Olympiad (selected to Chinese National Team) 2017

Teaching Experience

Teaching Assistant for Money, Macro and Finance (2nd year PhD)

Princeton University

Instructor: Prof. Markus K. Brunnermeier.

Fall 2023

Instructor for Continuous Time Macro-finance (1st year PhD)

Princeton University

Organized by Prof. Markus K. Brunnermeier, online summer school.

Summer 2023

Teaching Assistant for Undergraduate Microeconomic Theory

Peking University

Instructor: Prof. Xin Wang.

Fall 2021

Additional Information

- **Service:** Co-organizer (with Markus Brunnermeier) of Macro-finance reading group.
- **Programming:** Python, R, C/C++, Matlab, \LaTeX , Julia, Stata.
- **Languages:** Chinese (Native), English (Fluent).

Last Updated: March 6, 2024