

Wei Zhang

CONTACT INFORMATION	Department of Economics Purdue University 100 Grant St, West Lafayette, IN 47907, USA	<i>Office:</i> KRAN 488 <i>E-mail:</i> zhan3721@purdue.edu
RESEARCH INTERESTS	Large Bayesian VARs, stochastic volatility models, dynamic factor models, variational inference, tree-based models.	
EDUCATION	Purdue University , West Lafayette, IN USA Ph.D. Candidate, Economics, August 2019 (expected graduation date: August 2025) <ul style="list-style-type: none">• Advisor: Joshua C. C. Chan; GPA: 3.9 Humboldt University of Berlin , Berlin, Germany M.S., Econometrics, August 2015-August 2017 University of International Business and Economics (UIBE) , Beijing, China Master of Economics, International Trade, September 2014-June 2017 Zhongnan University of Economics and Law (ZUEL) , Wuhan, China B.A., September 2010-June 2014	
HONORS AND AWARDS	Purdue University: Doctoral Student Research Fund, 2024; Summer Research Grant 2022, 2024; Federick N. Andrews Fellowship, 2019, 2020 UIBE: Graduate Student Scholarship, 2014-2016; ZUEL: Excellent Graduate of Class 2014; National Scholarship, 2013.	
WORKING PAPERS	“Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series” (Job Market Paper, Under Review, Journal of Econometrics) “Measuring Inflation Risk Using Matrix Dynamic Factors: A Granular Approach for the Euro Area” (with Joshua C. C. Chan and Marta Bańbura) “Bayesian Model Comparison for Large Bayesian VARs after the COVID-19 Pandemic” (with Joshua C. C. Chan and Xuewen Yu, R&R, Journal of Econometrics) “Asymmetric Dynamic Factor Model” (in progress, with Joshua C. C. Chan)	
ACADEMIC EXPERIENCE	Purdue University , West Lafayette, Indiana USA <i>Teaching assistant</i> August 2019-present Duties at various times have included office hours, grading, preparing homework assignments and finals, and leading weekly review sessions. <ul style="list-style-type: none">• <i>Undergraduate</i><ul style="list-style-type: none">• Econ 210 Principals of Economics (Spring 2020)• Econ 251 Microeconomics (Fall 2019)• Econ 340 Intermediate Microeconomics (Fall 2020)	

- *Masters*
 - Econ 572 Econometrics (Summer 2023)
 - Econ 576 Statistical and Machine Learning (Fall 2024)
 - Econ 590 (MY1) Financial Valuation (Fall 2021)
 - Econ 590 (MY3) Investments (Fall 2021, Fall 2022)
- *Ph.D.*
 - Econ 606 Microeconomics I (Fall 2020)
 - Econ 671 Economics (Fall 2023)
 - Econ 674 Econometrics (Spring 2022, Spring 2023, Fall 2024)
 - Econ 693 Bayesian Econometrics I (Fall 2023, Fall 2024)

Research Assistant

August 2019 -present

My responsibilities have included conducting literature reviews, collecting and cleaning data, as well as regression analysis. I have had the privilege of working with the following professors (ordered by the time of assignments):

- Elchin Suleymanov, David Gill, Miguel Sarzosa, Ralph Siebert, Mario Crucini and James Bullard

CONFERENCE, SEMINARS AND WORKSHOPS

SEA 94th Annual Meeting, *Graduate Student Award*, November, 2024.

NABE Tech Economics Conference & Industry Job Fair, October, 2024.

European Central Bank, DG-E Internal Seminar, August, 2024.

Purdue University, Department of Economics, Economics Workshop, 2022, 2021

REFEREEING

Journal of Business & Economic Statistics, Journal of Forecasting, Journal of Quantitative Economics

PROFESSIONAL EXPERIENCE

European Central Bank, Frankfurt am Main, Germany

Summer Trainee

July 2024-August 2024

Collaborated with leading economists on the project “Inflationary Pressure Tracking in Euro Area”. Presented the paper “Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series” with its application to an inflation panel in Euro area in the internal seminar. Refined the model to address missing data challenges and enhance inflation forecasting accuracy.

SKILLS

- Statistical Softwares: R, MATLAB, Python
- Languages: Chinese (native), English (fluent), Japanese (beginner), German (basic)

PERSONAL INFORMATION

- Chinese citizen, US permanent resident