Career target: Econometric modeling | Forecasting | Risk analysis

- Expertise in developing data-driven econometric models to solve real-world problems.
- Experience in consulting and technology industries.
- Proficient in statistical software including R and MATLAB.
- Outstanding written and verbal communication skills.

EDUCATION

Purdue University

West Lafayette, IN, U.S.A.

Aug. 2019 - Present

Ph.D. Candidate in Economics.

• Advisor: Prof. Joshua Chan; GPA: 3.9;

Humboldt University of Berlin

Berlin, Germany

Master of Science, majoring in Econometrics.

• GPA: 1.3 (3.7 if converted to the US system).

University of International Business and Economics (UIBE)

Beijing, China

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2017

Master of Economics, majoring in International Trade; GPA: 3.9. Zhongnan University of Economics and Law (ZUEL)

Wuhan, China

Bachelor of Management, Minor in Finance.

2014

SELECTED RESEARCH PROJECTS

Inflationary Pressure Tracking in the Euro Area

07/2024-Present

With Marta Bańbura and Joshua Chan; In progress

Bayesian Model Comparison for Large Bayesian VARs

06/2023-09/2024

With Joshua Chan and Xuewen Yu; R&R, Journal of Econometrics

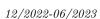
12/2023-08/2024

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Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series Job Market Paper

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Asymmetric Dynamic Factor Model With Joshua Chan

The Effect of Education on the Wage Distribution

Humboldt University of Berlin, Master Thesis

02/2017-10/2017

Industry Experience

European Central Bank

July 2024-Aug. 2024

Summer Trainee

Frankfurt am Main, Germany

- Collaborated with economists on a research project aiming at developing an inflationary pressure index for every country in the Euro area;
- Tailored the model for better forecasting performance of inflation;
- Exchanged research insights on macroeconometric methods including VARs and dynamic factor models with senior economists;
- Presented the paper "Bayesian Dynamic Factor Models for High-dimensional Matrix-valued Time Series" with its application to an inflation panel in Euro area at the internal seminar.

Ziroom Feb. 2019-May 2019

Pricing Analyst Beijing, China

- Responsible for development and innovation of predictive models for housing prices in China;
- Delivered data analysis findings and predictive model insights to the management.

China Mobile Research Institute

Strategy Analyst

Beijing, China

Aug. 2017-Oct. 2018

• Responsible for development of strategies and plans that define how information technology should be utilized to support the Group's overall business strategy.

 Analyzed the macroeconomic conditions, designed and developed best practice business changes, e.g., digital transformations.

Accenture Sep. 2016-Feb. 2017

Strategy Consultant (Intern)

Beijing, China

- Collaborated with a diverse team dedicated to developing data-driven insights and practical strategies to support client business objectives under energy reform in China;
- Weighed conditions in the market and organization, and recommended growth models that fit clients' unique needs.

Selected Honors and Awards

- Graduate Student Award, Southern Economic Association (SEA) 94th Annual Conference, 2024
- Daniels School of Business Doctoral Student Research Fund (Purdue), 2024
- Krannert Summer Research Grant(Purdue), 2022, 2024
- Frederick N. Andrews Fellowship (Purdue), 2019, 2020
- Employee of the Year (China Mobile), 2017 2018
- Graduate Student Scholarship (UIBE), 2014 2016
- Excellent Graduate of Class 2014 (ZUEL), 2014
- National Scholarship (China), 2013

SKILLS

Statistical Softwares: R, MATLAB, Python, Stata, SQL

Algorithms: Experience programming Markov Chain Monte Carlo simulations of Bayesian posterior distributions, variational algorithms, nonlinear state-space filters, regression tree algorithms.

Languages: Chinese (native), English (fluent), Japanese (beginner), German (basic)

Personal Information

Chinese citizen, US permanent resident