Wei Zhang

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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.
Ph.D. Candidate in Economics. — *Aug. 2019 – Present*
- Advisor: Prof. Joshua Chan; GPA: 3.9;

Humboldt University of Berlin — Berlin, Germany
Master of Science, majoring in Econometrics. — *2017*
- GPA: 1.3 (3.7 if converted to the US system).

University of International Business and Economics (UIBE) — Beijing, China
Master of Economics, majoring in International Trade; GPA: 3.9. — *2017*

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***

Bayesian Dynamic Factor Model for High-dimensional Matrix-valued Time Series — *12/2023-08/2024*
Job Market Paper

Asymmetric Dynamic Factor Model — *12/2022-06/2023*
With Joshua Chan

The Effect of Education on the Wage Distribution — *02/2017-10/2017*
Humboldt University of Berlin, Master Thesis

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
Aug. 2017-Oct. 2018

Strategy Analyst — *Beijing, China*

- 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) 94$^{\text{th}}$ 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