

## CONTACT INFORMATION

Division of Financial Stability  
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## APPOINTMENT

- ◇ Economist, Division of Financial Stability, Financial Institution Risk Evaluation Section, Board of Governors of the Federal Reserve System, September 2017-

## EDUCATION

- ◇ Ph.D., Economics, University of Pennsylvania, 2017
  - Dissertation title: Point and Density Forecasts in Panel Data Models
  - Advisors: Professor Francis X. Diebold and Professor Frank Schorfheide
- ◇ M.A., Economics, University of Pennsylvania, 2014
- ◇ M.A., Economics, University of Rochester, 2010
- ◇ B.S., Mathematics and Physics, Tsinghua University, 2008

## RESEARCH INTERESTS

Econometrics, Macroeconomics, Financial Economics

## PUBLICATIONS

- ◇ “Commodity Connectedness,” joint with Francis X. Diebold (UPenn) and Kamil Yilmaz (Koç), *Santiago: Bank of Chile Central Banking Series*, Volume 21.
- ◇ “Estimating Global Bank Network Connectedness,” joint with Mert Demirer (MIT), Francis X. Diebold (UPenn), and Kamil Yilmaz (Koç), *Journal of Applied Econometrics*, accepted.

## WORKING PAPERS

- ◇ “Density Forecasts in Panel Data Models: A Semiparametric Bayesian Perspective,” last revised April 2017, available as PIER Working Paper 17-006.
- ◇ “Forecasting with Dynamic Panel Data Models,” joint with Hyungsik Roger Moon (USC) and Frank Schorfheide (UPenn), *Econometrica*, R&R, last revised April 2017, available as PIER Working Paper 16-022.
- ◇ “Structural Changes in Networks: Estimation and Evidence from Financial Institution Connectedness”, last revised July 2014.

## PRESENTATIONS

- ◇ 2018 (scheduled): First Italian Workshop of Econometrics and Empirical Economics: Panel Data Models and Applications (Milan, Jan), Université de Montréal (Mar), University of Pennsylvania (Apr), Federal Reserve Bank of Philadelphia (Apr)
- ◇ 2017: Federal Reserve Board (Jan), University of Virginia (Jan), Microsoft (Jan), University of California, Berkeley (Jan), University of California, San Diego (Rady, Feb), Boston University (Feb), University of Illinois at Urbana–Champaign (Feb), NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (WUSTL, May), the 11th Conference on Bayesian Nonparametrics (Paris, Jun), Microeconometrics Class of 2017 Conference (Duke, Sept), Interactions 2017 (Chicago Booth, Sept), Princeton (Oct)

- ◇ 2016: University of Pennsylvania (Oct), Midwest Econometrics Group Annual Meeting (UIUC, Oct), Federal Reserve Bank of Philadelphia (Dec)
- ◇ 2015: Federal Deposit Insurance Corporation (Nov)
- ◇ 2014: Federal Reserve Bank of Richmond (Jun and Aug), EconCon Conference (Princeton, Aug)

#### **FELLOWSHIPS, HONORS AND AWARDS**

- ◇ Robert Summers Dissertation Fellowship in Economics, University of Pennsylvania, 2016
- ◇ Maloof Family Dissertation Fellowship in Economics, University of Pennsylvania, 2015
- ◇ Dissertation Fellow, Federal Reserve Bank of Richmond, Summer 2014
- ◇ Xinmei Zhang and Yongge Dai Fellowship, University of Pennsylvania, 2012
- ◇ Best Performance in Econometrics First Year, University of Pennsylvania, 2012
- ◇ University Fellowship, University of Pennsylvania, 2011
- ◇ Norman M. Kaplan Memorial Prize, University of Rochester, 2010
- ◇ Lionel and Blanche McKenzie Family Fellowship, University of Rochester, 2009

#### **PROFESSIONAL ACTIVITIES**

- ◇ Referee: *Econometrica*, *Econometrics*, *International Economic Review*, *International Journal of Central Banking*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Quantitative Economics*

#### **TEACHING EXPERIENCE**

- ◇ PIER Workshop on Quantitative Tools for Macroeconomic Policy Analysis, Teaching Assistant, UPenn, May 2016 and May 2017
- ◇ Topics in Econometrics: Forecasting (undergraduate), Teaching Assistant, UPenn, Fall 2014
- ◇ Econometrics II: Methods (Ph.D.), Teaching Assistant, UPenn, Spring 2013 and Spring 2014
- ◇ Introduction to Microeconomics (undergraduate), Recitation Instructor, UPenn, Fall 2013
- ◇ Intermediate Microeconomics (undergraduate), Recitation Instructor, UPenn, Fall 2012
- ◇ Macroeconomics (Ph.D.), Teaching Assistant, University of Rochester, Fall 2010

#### **OTHER EXPERIENCE**

- ◇ Research Assistant for Professor Frank Schorfheide, University of Pennsylvania, 2012-2013
- ◇ Research Assistant for Professors Mark Aguiar and Mark Bilal, University of Rochester, 2009-2010
- ◇ Research Assistant for Professor Chong-En Bai, Tsinghua University, 2007-2008