# XUEWEN YU

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## EDUCATION

**Ph.D., Economics, Krannert School of Management, Purdue University** 2016 - expected May 2022
**M.S., Statistics, University of Science and Technology of China** 2014 - 2016
-Exchange student, University of Rome (Sapienza), Italy, Spring 2016
**B.S., Finance, University of Science and Technology of China** 2010 - 2014
-Chemical Physics major, 2010 - 2011

## ACADEMIC FIELDS/INTERESTS

Econometrics (Theory and Applied), Empirical Macroeconomics, Financial Econometrics.

## PUBLICATIONS

1. A Two-Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models, with Mohitosh Kejriwal and Pierre Perron, 2022, ***Journal of Time Series Analysis**, 43, 219–237.* [Link]
2. Generalized Forecast Averaging in Autoregressions with a Near Unit Root, with Mohitosh Kejriwal, 2021, ***The Econometrics Journal**, 24, 83-102.* [Link]
3. Bootstrap Procedures for Detecting Multiple Persistence Shifts in a Heteroskedastic Time Series, with Mohitosh Kejriwal and Pierre Perron, 2020, ***Journal of Time Series Analysis**, 41, 676-690.* [Link]

## WORKING PAPERS

4. Fast and Accurate Variational Inference for Large Bayesian VARs with Stochastic Volatility, with Joshua Chan, 2020, ***Accepted, Journal of Economic Dynamics and Control***.
5. Indirect Inference Estimation of Dynamic Panel Data Models, with Yong Bao, 2021, ***R&R, Journal of Econometrics***.
6. Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity, with Mohitosh Kejriwal, 2021, Job Market Paper, ***R&R, Econometric Theory***.
7. Large Order-Invariant Bayesian VARs with Stochastic Volatility, with Joshua Chan and Gary Koop, 2021, ***R&R, Journal of Business and Economic Statistics***.
8. VARs with Factor Stochastic Volatility: Identification, Order Invariance and Structural Analysis, with Joshua Chan and Eric Eisenstat, 2022, *under review*.
9. Multistep Forecast Averaging with Stochastic and Deterministic Trends, with Mohitosh Kejriwal and Linh Nguyen, 2022, *under review*.

## WORK IN PROGRESS

10. Testing for Multiple Bubbles in Time Series under Nonstationary Volatility, with Mohitosh Kejriwal and Pierre Perron.
11. Complete Subset Averaging Methods for Program Evaluation by Panel Data Approach, with Xinyu Zhang.
12. A Test of Test Horizon in Convergence Studies, with Yong Bao.

## TEACHING EXPERIENCE

**Instructor, Krannert School of Management, Purdue University** Summer 2018
Econometrics (undergraduate, evaluation 4.5/5.0).
**Teaching Assistant, Krannert School of Management, Purdue University** 2016 - now
Principles of Economics (undergraduate, recitation instructor), International Economics (undergraduate), Microeconomics (M.B.A.), Macroeconomic Policy (M.B.A.), Financial Econometrics (master), Probability and Statistics (Ph.D.), Econometrics II (Ph.D.), Time Series Econometrics (Ph.D.), Advanced Panel Data Econometrics (Ph.D.).

## AWARDS

Denis Sargan Econometrics Prize, Royal Economic Society. [Link] 2021
Bilsland Dissertation Fellowship 2021
-awarded to only one student among all doctoral students at Krannert School of Management each year.
Krannert Doctoral Research Funds 2019, 2020
Purdue Research Foundation Grant, Krannert School of Management ($5,000) 2019
Best Presentation Award, Krannert PhD Research Symposium 2018, 2020, 2021
Krannert Certificate for Distinguished Teaching 2018
European Union Erasmus Mundus Scholarship 2016
Undergraduate Outstanding Student Scholarship 2011-2014

## REFEREE EXPERIENCE

*Journal of Business and Economic Statistics*, *Econometric Reviews*, *Econometrics**, *Economic Inquiry*, *Economic Modelling**, *Review of Business*, *Applied Stochastic Models in Business and Industry*, *Journal of Quantitative Economics*.
(*indicates multiple reviews)

## PRESENTATIONS

**2022**: City University of Hong Kong, Concordia University, University of Exeter, Nanyang Technological University, Moody's Analytics, Boston University Econometrics Reading Group, Monash University*, University of Notre Dame*, Princeton University*.
**2021**: International Association for Applied Econometrics (IAAE) Annual Conference (online), 15th International Conference on Computational and Financial Econometrics (online).
**2020**: Midwest Economics Association Annual Meeting (Evanston), Joint Statistical Meetings (online).
**2019**: Boston University Pi Econometrics Conference* (Boston), Society for Nonlinear Dynamics and Econometrics Meeting* (Dallas), North American Meeting of the Econometric Society* (Seattle), Midwest Econometrics Group Meeting (Ohio State Univ.).
**2018**: Joint Statistical Meetings* (Vancouver), Midwest Econometrics Group Meeting (UW-Madison), Krannert PhD Research Symposium (Purdue), Missouri Valley Economics Association Meeting (Memphis).
(*presented by co-author)

## PROFESSIONAL SERVICE/MEMBERSHIP

Student member of American Economic Association, American Statistical Association.

## SKILLS & MISCELLANEOUS

**Statistical Softwares**: MATLAB (advanced), R, STATA, etc.. **Language**: English (fluent), Chinese (native).

## REFERENCES


**Yong Bao**
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**Joshua Chan**
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