XUEWEN YU

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Department of Economics ⋄ Krannert School of Management ⋄ Purdue University
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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

Main Field: Econometric Theory, Applied Econometrics.
Secondary Field: Empirical Finance, Empirical Macroeconomics, Machine Learning Methods.

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

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
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

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

PRESENTATIONS

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, Python, STATA, etc.
Language: English (fluent), Chinese (native). **Citizenship**: China (F-1 visa).

REFERENCES

Yong Bao	**Joshua Chan**	**Mohitosh Kejriwal** (chair)	**Justin Tobias**
Professor	Olson Chair Professor	Associate Professor	Loeb Chair Professor
Dep. of Economics	Dep. of Economics	Dep. of Economics	Dep. of Economics
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