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 and Applied Econometrics.
Secondary Field: Empirical Finance, Machine Learning Methods, Applied Macroeconomics.

PUBLICATIONS

1. A Two-Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models, with Mohitosh Kejriwal and Pierre Perron, 2021, forthcoming, ***Journal of Time Series Analysis***. [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, *under revision* at ***Journal of Econometrics***.
5. Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity, with Mohitosh Kejriwal, 2021, **Job Market Paper.**
6. Fast and Accurate Variational Inference for Large Bayesian VARs with Stochastic Volatility, with Joshua Chan, 2020, *under revision.*
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.

WORKING IN PROGRESS

9. Testing for Multiple Bubbles in Time Series under Nonstationary Volatility, with Mohitosh Kejriwal and Pierre Perron.
10. Multistep Forecast Averaging with Stochastic and Deterministic Trends, with Mohitosh Kejriwal and Linh Nguyen.
11. Complete Subset Averaging Methods for Program Evaluation by Panel Data Approach, with Xinyu Zhang.
12. Comparing Shrinkage Prior Specifications for Large Bayesian VARs by Variational Bayes, with Joshua Chan and Wei Zhang.
13. 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

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

-awarded to 2∼3 students among all doctoral students at Krannert School of Management each year.

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

Econometrics, *Economic Modelling*, *Review of Business*.

PRESENTATIONS

2021: International Association for Applied Econometrics (IAAE) Annual Conference (online), 15th International Conference on Computational and Financial Econometrics (scheduled).

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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Please contact Matt Pavey, mpavey@purdue.edu or (765) 494-7064 for letters of reference from Yong Bao, Joshua Chan, and Mohitosh Kejriwal.

Placement director: Tim Cason, cason@purdue.edu, (765) 494-1737.