Yinchu Zhu

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Lundquist College of Business,
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Academic Appointment

2017- LUNDQUIST COLLEGE OF BUSINESS, UNIVERSITY OF OREGON
Assistant Professor of Operations and Business Analytics

Education

2017 RADY SCHOOL OF MANAGEMENT, UNIVERSITY OF CALIFORNIA, SAN DIEGO
Ph.D in Management (Finance)

2014 UNIVERSITY OF CALIFORNIA, SAN DIEGO
M.A in Mathematics (Applied)

2011 BOCCONI UNIVERSITY, ITALY
M.S in Finance cum laude

2009 ZHONGNAN UNIVERSITY OF ECONOMICS AND LAW, CHINA
B.A in Management (Accounting)

Accepted Papers

- Variable Selection in Panel Models with Breaks with Simon Smith and Allan Timmermann. *Journal of Econometrics. (Annals issue on Big Data in Predictive Dynamic Econometric Modeling)*
- Significance testing in non-sparse high-dimensional linear models with Jelena Bradic. *Electronic Journal of Statistics*.
- Exact and Robust Conformal Inference Methods for Predictive Machine Learning With Dependent Data with Victor Chernozhukov and Kaspar Wüthrich. *COLT 2018 (Conference on Learning Theory)*
- Linear hypothesis testing in dense high-dimensional linear models with Jelena Bradic. *Journal of the American Statistical Association.*

- Comments on 'High-dimensional simultaneous inference with the bootstrap by Dezeure, Buhlmann and Zhang' with Jelena Bradic. *TEST*.

Working Papers

- Small Sample Properties of Likelihood Ratio Tests in Linear State Space Models: An Application to DSGE Model Validation with Ivana Komunjer. Revise and resubmit at *Journal of Econometrics*.
- Breaking the curse of dimensionality in regression with Jelena Bradic. Reject with resubmission at *Journal of Machine Learning Research*.
- A simple method for uniform subvector inference of linear instrumental variables models. Revise and resubmit at *Journal of Econometrics*.
- Mixed integer linear programming: a new approach for instrumental variable quantile regressions and related problems. (See website for MATLAB code)
- An Exact and Robust Conformal Inference Method for Counterfactual and Synthetic Controls with Victor Chernozhukov and Kaspar Wüthrich.
- Testability of high-dimensional linear models with non-sparse structures with Jelena Bradic and Jianqing Fan.
- High-dimensional panel data with time heterogeneity: estimation and inference
- Testing for common factors in large factor models
- Two-sample testing in non-sparse high-dimensional linear models with Jelena Bradic.
- A projection pursuit framework for testing general high-dimensional hypothesis with Jelena Bradic.
- Quantile spacings: a simple method for the joint estimation of multiple quantiles without crossing with Lawrence Schmidt.
- Monitoring forecasting performance with Allan Timmermann.
- Tests of forecasting performance and choice of estimation window with Allan Timmermann.
- “Inference on manifolds”, with Ivana Komunjer.
- “Limit theory of filtered historical simulation in GARCH models”, with Brendan Beare and Lajos Horvath.

Conference and Seminar Presentations

2018	Penn State U, Machine Learning in Economics and Econometrics (Munich, Germany), Workshop Machine Learning and Causal Inference (Erasmus U Rotterdam), Conference of the International Society for Nonparametric Statistics, New Frontiers in Econometrics (U Connecticut), EcoSta 2018 Hong Kong, ICSA 2018 China, Joint Statistical Meeting 2018, Princeton ORFE, U Connecticut
2017	Fed New York, U Maryland, UNC Chapel Hill, U Oregon, U Sydney, UNSW, U Western Ontario, SoFiE Conference, Conference on Computing in Economics and Finance, Financial Econometrics Summer School
2016	26th Annual Meeting of the Midwest Econometrics Group, California Econometrics Conference, UCSD Econometrics Seminar, North American Summer Meeting (2016) of the Econometric Society
2015	European Winter Meeting (2015) of the Econometric Society, California Econometrics Conference, 35th International Symposium on Forecasting (2015)
2014	Financial Econometrics Summer School

Teaching Experience

I have worked as the teaching assistant for the following courses at UCSD.

- Advanced Cost Accounting (Prof. Joe Pecore)
- Federal Taxation-Companies (Prof. John Anderson)
- Topics in Finance: Money and Banking (Prof. Sat Parashar)
- Topics in Finance: Chinese Financial Markets (Prof. Jun Liu)
- Portfolio Theory in Practice (Prof. Harry Markowitz)
- Financial Accounting (Prof. Hans Christensen)

I teach the following courses at University of Oregon

- Business Statistics
- Information Analysis for Managerial Decisions

Honors and Awards

2017	New Junior Faculty Research Award at University of Oregon
2012-2016	Rady Fellowship at UCSD and Dean Summer Research fellowship
2009-2011	Graduate Merit Award at Bocconi University

Professional Activities and Other Information

Journal referee: Operations Research, Journal of Econometrics, Biometrika, Quantitative Economics, Journal of Business & Economic Statistics, International Journal of Forecasting, Journal of Empirical Finance (outstanding reviewer award)

Professional affiliations: Econometric Society, American Statistical Association, Institute for Operations Research and the Management Sciences (INFORMS), Society for Financial Econometrics (SoFiE)

Research assistant: Winter and Spring 2013 for Prof. Patrik Guggenberger

Language: Mandarin Chinese (Native), English (Fluent)

Programming: MATLAB, R, Stata, SAS

Citizenship: China (with H1-B visa)

Last updated: December 5, 2018