Yinchu Zhu

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Academic Appointment

2020-present BRANDEIS UNIVERSITY
Assistant Professor of Economics

2017-2020 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

- Testability of high-dimensional linear models with non-sparse structures with Jelena Bradic and Jianqing Fan. Accepted at ***Annals of Statistics***.
- Small Sample Properties of Likelihood Ratio Tests in Linear State Space Models: An Application to DSGE Model Validation with Ivana Komunjer. ***Journal of Econometrics*** *(Annals issue on Identification, Inference, and Causality in honor of Jean-Marie Dufour)*
- Variable Selection in Panel Models with Breaks with Simon Smith and Allan Timmermann. ***Journal of Econometrics****, 212(1), 323 – 344, Big Data in Dynamic Predictive Econometric Modeling. (2019)*

- Significance testing in non-sparse high-dimensional linear models with Jelena Bradic. ***Electronic Journal of Statistics****, 12(2), 3312–3364. (2018)*

- Exact and Robust Conformal Inference Methods for Predictive Machine Learning With Dependent Data with Victor Chernozhukov and Kaspar Wüthrich. *in Proceedings of the 31st* ***Conference On Learning Theory (COLT)****, ed. by S. Bubeck, V. Perchet, and P. Rigollet, vol. 75 of Proceedings of Machine Learning Research, pp. 732–749. PMLR. (2018)*

- Linear hypothesis testing in dense high-dimensional linear models with Jelena Bradic. ***Journal of the American Statistical Association****, 113(524), 1583–1600. (2018)*

- Comments on 'High-dimensional simultaneous inference with the bootstrap by Dezeure, Buhlmann and Zhang' with Jelena Bradic. ***TEST****: An Official Journal of the Spanish Society of Statistics and Operations Research, 26(4), 720–728. (2017)*

Working Papers

- Monitoring forecasting performance with Allan Timmermann. Revision requested by ***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. Revision requested by ***Journal of Econometrics***.

- Can Two Forecasts Have the Same Conditional Expected Accuracy? with Allan Timmermann

- Minimax semiparametric learning with approximate sparsity with Jelena Bradic, Victor Chernozhukov and Whitney Newey.

- Inference for Heterogeneous Effects using Low-Rank Estimation of Factor Slopes with Victor Chernozhukov, Christian Hansen and Yuan Liao.

- Do any economists have superior forecasting skills? With Ritong Qu and Allan Timmermann

- How well can we learn large factor models without assuming strong factors?

- Learning non-smooth models: instrumental variable quantile regressions and related problems.

- Compare forecasting performance with panel data with Allan Timmermann.

- Be Gentle to the Newbies: Heterogeneous Impacts of Negative Feedback in Online Communities with Wei Chen, Laura Brandimarte, and Dong Jing.
- Distributional conformal prediction with Victor Chernozhukov and Kaspar Wüthrich.
- Sparsity Double Robust Inference of Average Treatment Effects with Jelena Bradic and Stefan Wager.
- Practical and robust t-test based inference for synthetic control and related methods with Victor Chernozhukov and Kaspar Wüthrich.
- An Exact and Robust Conformal Inference Method for Counterfactual and Synthetic Controls with Victor Chernozhukov and Kaspar Wüthrich.
- 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.
- 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

2020 (Scheduled)	NYU, Stanford, ICSA 2020
2019	Statistics & Data Science Symposium: Beyond Big, Missing or Corrupted Data (UCSD), Conference on Synthetic Controls and Related Methods, North American Summer Meeting of Econometric Society, INFORMS, California Econometrics Conference, MIT/Harvard joint seminar, U Connecticut (short lectures on machine learning)
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, INFORMS, 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 (or have taught) the following courses at University of Oregon

- Business Statistics
- Information Analysis for Managerial Decisions
- Business Analytics II
- Analyzing Big Data

I teach the following courses at Brandeis University

- Econometrics

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: Annals of Statistics (AoS), Biometrika, Econometrica, Econometrics Journal, Electronic Journal of Statistics (EJS), Journal of the American Statistical Association (JASA), Journal of Business & Economic Statistics (JBES), Journal of Econometrics (JoE), Journal of Machine Learning Research (JMLR), Journal of Multivariate Analysis, Journal of the Royal Statistical Society Series B (JRSSB), Journal of Statistical Planning and Inference, Operations Research, Quantitative Economics, International Journal of Forecasting, Journal of Empirical Finance (outstanding reviewer award)

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

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: July 1, 2020