YIZHEN ZHAO

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Citizenship: Chinese U.S. Visa: F-1 Gender: Female

Date of Birth: December 10, 1983

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EDUCATION

Ph.D. in Economics, Johns Hopkins University, expected May 2013.

Primary Advisor: Jonathan Wright

Dissertation: Essays on Real-Time Density Forecasting

M.A. in Economics, Johns Hopkins University, May 2010.

Exchange Student, SUNY, College at Old Westbury, Spring, 2006.

B.A. in Economics, The Central University for Nationalities, June 2006.

RESEARCH INTERESTS

Time Series Econometrics, Financial Economics, Financial Risk Management.

DISSERTATION

"Forecasting the Stock Return Distribution Using Macro-Finance Variables" .

(Job Market Paper)

"Real-Time Density Forecasts of Output and Inflation via Quantile Regression".

The International Journal of Forecasting: Revise and Resubmit.

(Leading Journal in Forecasting: Impact factor 1.485, Five-year impact factor 2.450)

"High-Frequency Measurement of the Non-Gaussian Macroeconomic Dynamics".

WORKING EXPERIENCE & ACADEMIC SERVICE

The World Bank, Short-Term Consultant, Jan, 2012 - Sep, 2012.

Referee to Journal of Money, Credit and Banking, May, 2012.

PROGRAMMING SKILLS

MATLAB, STATA, SAS, C++, R, Ox, Mathematica, Java, Excel, Bloomberg.

LANGUAGES

Chinese (native), English (fluent), German (beginner), Japanese (beginner).

PUBLICATIONS

Journal Articles

"The Evolutionary Game Illustration of the Global Impacts of European Integration," Selected by 36th St. Gallen Wings of Excellence Award, Switzerland, May, 2006.

12 Essays, "New Media", China International Publishing Group, 2004 – 2005 Book Chapters

"China Sustainable Development Report", with D. Yang, et. al., Science Press, 2007.

"National Health Report", with D. Yang, et. al., Science Press, 2008.

"International Trade of China", with J. Zhang, et. al., China Machine Press, 2007.

DISTINCTIONS

Fellowship, Johns Hopkins University, Department of Economics, 2007–2012.

University Outstanding Graduate Scholarship, Ministry of Education, 2006.

BaoGang Steel National Education Award, BaoGang Foundation, China, 2006.

Excellent Academic Award, The Central University for Nationalities, 2002-2006.

Excellent Student Leader Award, The Central University for Nationalities, 2004.

National English Contest for College Students, Second Place, 2005

Physics Olympiad for Middle School Students, First Place, 1998

TEACHING EXPERIENCE

Teaching Assistant to Professor Jonathan Wright, Investments, 2009, 2012.
Teaching Assistant to Professor Olivier Jeanne, Global Financial Crisis, 2010.
Teaching Assistant to Professor Louis Maccini, Elements of Macroeconomics, 2011.
Teaching Assistant to Professor Bruce Hamilton, Elements of Microeconomics, 2008.

REFERENCES

Professor Jonathan H. Wright, Johns Hopkins University e-mail: wrightj@jhu.edu, Phone: (410) 516-5728 Professor Richard Spady, Johns Hopkins University

e-mail: rspady@jhu.edu, Phone: (410) 516-7601

Professor Laurence M. Ball, Johns Hopkins University

e-mail: lball@jhu.edu, Phone: (410) 516-7605

Dr. Xiaohui Hou, Senior Economist, World Bank e-mail: xhou@worldbank.org, Phone: (202) 473-7773 Professor Greg Duffee, Johns Hopkins University e-mail: duffee@jhu.edu, Phone: (410) 516-8828