YU ZHANG

Personal Information

Date of Birth: March 25, 1982 **Citizenship:** China

Gender: Male

Contact Information

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Education

Ph.D. in Economics	2012	Cornell University
M.S. in Economics	2006	Peking University (Beijing, China)
B.S. in Economics	2004	Peking University (Beijing, China)

Current Position

Associate Professor, WISE, Xiamen University (Xiamen, China), since 2019.

Past Position

Assistant Professor, WISE, Xiamen University (Xiamen, China), 2012-2018.

Research Interests

Macro and Monetary Economics, Banking

Publications

- Systemic Risk Measures and Distribution Forecasting of Macroeconomic Shocks，(with Guojin Chen and Yanzhen Liu), *International Review of Economics and Finance*, 75 (2021) pp. 178–196.
- Can Systemic Risk Measures Predict Economic Shocks? Evidence from China, (with Guojin Chen and Yanzhen Liu), *China Economic Review*, 64 (2020): 101557.
- Systemic Risk Measures and Macroeconomy Forecasting: Based on FQGLS Estimation with Structural Break, (with Guojin Chen and Yanzhen Liu), *Emerging Markets Finance and Trade*, (2020) pp.1-17.
- Bank Runs: The Pre-Deposit Game, (with Karl Shell), *Macroeconomic Dynamics*, 24 (2020) pp. 403-420.
- On Sunspots, Bank Runs, and Glass-Steagall, (with Karl Shell), *International Journal of Economic Theory*, 15 (2019) pp.13–25.
- Asset Price Volatility and Banks, *Journal of Mathematical Economics*, 71 (2017) pp. 96-103.

- Asset Price Risk, Banks and Markets, *Finance Research Letters*, 21 (2017) pp. 21-25.

Articles in Chinese

- 我国银行体系的系统性关联度分析：基于不对称CoVaR, 陈国进，钟灵，张宇(通讯作者)，*系统工程理论与实践*，2017，37（1）：61-79.

Working Papers

- The Diamond-Dybvig Revolution: Extensions Based on the Original DD Environment (with Karl Shell).
- 策略互补、银行间协调失灵与定向降准政策有效性， 张宇，郭晔
- 宏观经济冲击的分布预测：基于系统性风险视角, 陈国进，刘彦臻，张宇(通讯作者)，蒋晓宇

Honors, Scholarships and Fellowships

Fellowship of Construction Bank of China, Xiamen University, 2015 and 2019
First Place in the Competition of Teaching in English, Xiamen University, 2013
Best Teaching Award, School of Economics, Xiamen University, 2013
Sage Fellowship, Cornell University, 2006-2011
Mingde Fellowship, Peking University, 2000-2003
第十八届金融系统工程与风险管理年会优秀论文（《宏观经济冲击的分布预测：基于系统性风险视角》），2020
福建省教学成果奖特等奖（《经济学科国际化人才培养模型创新》），2020
厦门大学教学成果奖特等奖 （《经济学科国际化人才培养模型创新》），2020
福建省2018年省级教学团队(《经济学科本科教学国际化》)，2018

Conference Presentations

Society for Economic Measurement 4th Annual Symposium (MIT, July, 2017)
Cornell and Penn State Macroeconomics Conference (Cornell, September, 2015)
The 4th Antwerp-Lille-Xiamen Workshop in Honor of Wim Meeusen (Xiamen, China, October, 2013)
Banking Symposium at Institute of Financial Study (SWUFE, Chengdu, China, July, 2011),

Teaching Experience

Instructor for:

Advanced Macro, Xiamen University (WISE and SOE)	Since Fall 2012
Intermediate Macro, Xiamen University	Since Fall 2016
Principles of Macroeconomics, Xiamen University	Since Spring 2014
Financial Economics, Xiamen University	Spring 2015, Spring 2016

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