Yaojue Xu

☎: +1 (213) 590-0520 ✉: yaojue.xu@email.ucr.edu 🌐: yaojuexu.com
900 University Avenue, Riverside, CA 92521-9800

Education

University of California, Riverside Riverside, CA, USA
Ph.D. in Economics June 2023 (Expected)

University of Southern California Los Angeles, CA, USA
M.A. in Economics May 2017

Research Interests

Econometrics, Applied Econometrics, Financial Econometrics, Macroeconomics, Forecasting, Time Series Models

Working Papers

Drafts are available upon request.

1. "New Approaches to Predictor Selection in High-Dimensional Predictive Regression Models". **[Job Market Paper 1]**

2. "Machine Learning and Forecast Encompassing Principle in High Dimensional Predictive Models of Growth-at-Risk and Growth-Shortfalls". **[Job Market Paper 2]**

3. "Another Comprehensive Look at the Empirical Performance of Equity Premium Prediction in Quantiles". (with Yan Ge and Tae-Hwy Lee)

4. "Forecast Encompassing and Granger Causality in Predictive Expectile Regression Models". (with Yan Ge and Tae-Hwy Lee)

5. "Forecast Encompassing and Granger Causality in Predictive Modal Regressions". (with Tae-Hwy Lee)

6. "Combining Volatility Forecast Models by the Bregman Function". (with Tae-Hwy Lee)

7. "Higher Order Elicitability and Forecast Encompassing in Predictive Models of Expected Shortfalls". (with Tae-Hwy Lee)

8. "Forecast Encompassing Test for Granger Causality in Autoregressive Conditional Duration Models". (with Tae-Hwy Lee)

9. "Evaluation of Density Forecast Models Using the Continuous Ranked Probability Score by Encompassing Principle". (with Tae-Hwy Lee and He Wang)

10. "Specification of Predictive Models of Skewness/Kurtosis Preferences and the Valuation of Risk Assets". (with Tae-Hwy Lee and He Wang)

Awards and Honors

Dissertation Year Program Award for Excellence in Research, UC Riverside	2022
Outstanding Teaching Assistant Award for Excellence in Teaching, UC Riverside	2021, 2022
Graduate Student Travel Grant, Graduate Student Association, UC Riverside	2021
Teaching Assistantship, University of California, Riverside	2018-Present
Dean's Distinguished Fellowship, University of California, Riverside	2017-Present

Teaching Experience

Instructor, University of California, Riverside
Ph.D. Summer Camp:
Statistics — Summer 2022 (Eval: In Progress)

Teaching Assistant, University of California, Riverside
Ph.D. Core Course:
Econometrics Method III: Time Series Econometrics — Spring 2021 (Eval: In Progress)
Econometrics Method I: Advanced Econometrics — Spring 2021 (Eval: 6.93/7)
Undergraduate Courses:
Econ 107, Introductory Econometrics — Spring 2022 (Eval: 6.69/7)
Econ 109, Forecasting in Business and Economics — Winter 2022 (Eval: 7.00/7)
Econ 135, Stock Market — Fall 2021 (Eval: 6.68/7)
Econ 101, Statistics for Economics — Winter 2021 (Eval: 6.50/7)
Econ 103, Intermediate Macroeconomics — Winter 2020 (Eval: 5.71/7) , Fall 2020 (Eval: 6.65/7)
Econ 002, Introduction to Macroeconomics — Fall 2018 (Eval: 5.31/7), Spring 2019 (Eval: 5.67/7)
Econ 003, Introduction to Microeconomics — Winter 2019 (Eval: 5.00/7), Fall 2019 (Eval: 6.00/7), Spring 2020 (Eval: 6.43/7)

Conference and Seminar Presentations

Econometrics Colloquium, University of California, Riverside — Oct 2022
"New Approaches to Predictor Selection in High-dimensional Predictive Regression Models"
Econometrics Colloquium, University of California, Riverside — Oct 2021
"Granger-Causality in Elicitable Functionals of Conditional Distribution by Encompassing Principle"
Joint Statistical Meetings (JSM) — Aug 2021
"Granger Causality Test in Predictive Conditional Modal Regressions"
International Conference on Econometrics and Statistics (EcoSta) — Jun 2021
"Granger Causality Test in Predictive Conditional Modal Regressions"
Western Economics Association International Annual Meeting (WEAI) — Jun 2021
"Comparing Predictive Ability of Expectile Regression Models"
Econometrics Colloquium, University of California, Riverside — Feb 2021
"Forecast Encompassing and Granger Causality in Conditional Variance Models"

Professional Services

Journal Referee: *Economic Modelling*

Skills

Software: MATLAB, Python, R, STATA, EViews, Microsoft Office, LaTeX
Language: English (Fluent), Chinese (Native)

References

Gloria Gonzalez-Rivera
Professor of Economics
UC Riverside
☎: +1 (951) 827-1590
✉: gloria.gonzalez@ucr.edu

Tae-Hwy Lee (Advisor)
Professor of Economics
UC Riverside
☎: +1 (951) 827-1509
✉: tae.lee@ucr.edu

Aman Ullah
Distinguished Professor of Economics
UC Riverside
☎: +1 (951) 827-1591
✉: aman.ullah@ucr.edu