Fangzhou Xie

Links

Education

Ph.D., Economics	Rutgers University	2020 — 2026 (expected)
M.A., Economics	New York University	2018 — 2020
B.S., Economics	Capital University of Economics and Business	2013 — 2017
Visiting student	University of California, San Diego	2015 — 2016

Research Interests

Econometrics with Machine Learning, Political Economy, Optimal Transport, Natural Language Processing (NLP).

Publications

Fangzhou Xie (2022). rethnicity: An R package for predicting ethnicity from names. *SoftwareX*, 17, 100965. Link.

Summary: I built a package to predict ethnicity from names and published it on CRAN for R users. Github.

Fangzhou Xie (2020). Wasserstein Index Generation Model: Automatic generation of time-series index with application to Economic Policy Uncertainty. *Economics Letters*, 186, 108874. Link.

Abstract: I propose a novel method, the Wasserstein Index Generation model (WIG), to generate a public sentiment index automatically. To test the model's effectiveness, an application to generate Economic Policy Uncertainty (EPU) index is showcased.

Proceeding

Fangzhou Xie (2020). Pruned Wasserstein Index Generation Model and *wigpy* Package. *CARMA 2020.* PyPI.

An extension to WIG model that will deal with large corpus. Lasso was used to shrink the dimension of vocabulary, so that it could be easier to calculate the Optimal-Transport distance matrix.

Peer-Reviewed Conference Presentation

• 3rd Workshop on Mechanism Design for Social Good (MD4SG '19) at ACM Conference on Economics and Computation (EC '19), June 2019.

Invited Talks

• Symposium on Gender and Race Attribution organized by United States Patent and Trademark Office (USPTO), Aug 26, 2022

Presented my work: *rethnicity: An R package for predicting ethnicity from names.*

Referee Services

Economics Letters

Languages and Skills

Natural Languages: English (fluent), Mandarin Chinese (native), German (intermediate).

Operating Systems: macOS and Linux (Ubuntu + Fedora).

Programming Languages: R, Python, Julia, LaTeX, C++, SQL (SQLite), Bash (basic).

Skills:

Data Analysis: Tidyverse, Tidymodels, NumPy, Pandas

Web Interacting: BeautifulSoup, Selenium, rvest, curl (R)

General Machine Learning: PyTorch, Keras

Natural Language Processing: AllenNLP, Spacy, Transformers

Database Management: sqlite3, SQLAlchemy, RSQLite, DBI

Typesetting: LaTeX, Rmarkdown, Markdown

Performance: Rcpp, RcppThread, C++

Optimization: nlopt (C++), alglib (C++)

Teaching and Research Experience

- RA (Rutgers) Center for Health Services Research (CHSR).
- TA (Rutgers) for Econometrics (Undergraduate).
- TA (Rutgers) for Intro to Macro and Money Banking Finance (Undergraduate).
- TA (NYU) for Professor Sahar Parsa, Econ-UA 266: Intro to Econometrics.
- RA (NYU) for Professor Sahar Parsa, 2020.

Awards

Excellence Fellowship, Department of Economics, Rutgers University, 2020–2025.

Travel Fund ($860), 3rd Workshop on Mechanism Design for Social Good and Department of Computer Science, Cornell University, 2019.

Travel Fund ($180), Department of Economics, New York University, 2019.

Travel Fund ($1100), Department of Economics, Cornell University, 2017.

Full Scholarship for "Foreign Exchange Program", UCSD, Beijing Municipal Government, 2015–2016.