

Ze Shen

Department of Agricultural Economics
Texas A&M University
2124 TAMU, College Station, TX 77843

Cell: (979)-209-9468
Email: zeshen@tamu.edu

EDUCATION

TEXAS A&M UNIVERSITY, COLLEGE STATION, TEXAS

Ph.D., Agribusiness & Managerial Economics 2015 - 2021

M.S., Economics 2013 - 2015

SOUTHWESTERN UNIVERSITY OF FINANCE & ECONOMICS

B.S., Finance 2009 - 2013

RESEARCH INTERESTS & SPECIALIZATIONS

Financial Economics

Cryptocurrency Market Analysis

Risk Management

Machine Learning in Forecasting

WORKING PAPERS

“Estimation of Tail Risk Measures in Cryptocurrency Market”, with Ximing Wu,
David J. Leatham

“Do Machine Learning Methods Outperform Econometric methods in
Cryptocurrency Volatility Forecasting?”, with Qing Wan, David J. Leatham

“How Cryptocurrencies Prices Affect Each Other”, with David Bessler, David J.
Leatham

WORKS IN PROGRESS

“Forecasting Volatility in the US Commodity Futures Markets”

“Does Ambiguity Vary Across US Stock Market Sectors?”, with Hwagyun Kim,
David J. Leatham

OTHER PROJECTS

Causality Analysis with a Machine Learning Method (with Qing Wan) Oct. 2019

CONFERENCE PRESENTATIONS

“Bitcoin Return Volatility Forecasting: A Comparative Study of GARCH Model
and Machine Learning Model”, Agricultural & Applied Economics Association July 2019
Annual Meeting, Atlanta, Session Moderator & Presenter

“How Cryptocurrencies Prices Affect Each Other”, Southern Agricultural Feb. 2019
Economic Association Annual Meeting, Birmingham, Presenter

RESEARCH AND TEACHING EXPERIENCE

Research Assistant

Sep. 2018-Dec.2019

- Cryptocurrency market literature review and data collection
- Bitcoin volatility modelling

- Bitcoin volatility forecasting and risk management using R and Python

Graduate Instructor

AGEC 431: Cases in Agribusiness Finance Aug. 2020-Dec. 2020

AGEC 330: Financial Management in Agriculture

- Teaching evaluation is 4.52/5 with the department mean score of 4.01 Jan. 2020-May 2020

Teaching Assistant

AGEC 330: Financial Management in Agriculture Feb. 2016-May 2018

- The first teaching assistant for AGECE 330 online course
- Set up online course for future use & class manager
- Held weekly face to face review sessions

ECON 465: Microfinance and Banking July 2014-Dec. 2014

- Guest lectures, class management, and grading

HONORS AND AWARDS

Agricultural & Applied Economics Association (AAEA) Annual Meeting Abstract Reviewer Jan. 2020

AAEA Travel Grant for 2019 AAEA Annual Meeting, Atlanta, AAEA Trust Committee July 2019

GSA Travel Grant for 2019 SAEA Annual Meeting, Alabama, AGECON GSA, Texas A&M University Feb. 2019

ECON MS Grad Scholarship (top 5 in the program), Department of Economics, Texas A&M University Sept. 2014

University Scholarship, Southwestern University of Finance and Economics Sept. 2012

SKILLS

Coding: Python, R, Eviews

Certificate: "University Teaching" issued by the University of Hong Kong

REFERENCES

David J. Leatham

Professor
Department of Agricultural Economics
Texas A&M University
d-leatham@tamu.edu

Adel Varghese

Instructional Associate Professor
Department of Economics
Texas A&M University
avarghese@tamu.edu

Hwagyun (Hagen) Kim

Associate Professor
Department of Finance
Mays Business School
Texas A&M University
hagenkim@tamu.edu