

RUIYANG HU

Department of Economics, Southern Methodist University
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EDUCATION

2011-PRESENT Ph.D. in Economics, Southern Methodist University (Expected December 2017).
2009-2011 M.A. in Economics, Miami University at Oxford.
2005-2009 B.S. in Financial Engineering, Xiamen University.

RESEARCH INTERESTS

PRIMARY Asset Pricing, Financial Economics, Macroeconomics and Applied Macroeconometrics.
SECONDARY Data Mining and Predictive Analytics.

RESEARCH PAPERS

WORKING PAPERS [1] "What's Driving the Low-Frequency Movements in Stock Prices? A Consumption-Based Asset Pricing Model with Recursive Preferences", Job Market Paper.
 [2] "Fiscal Stabilization and the Credibility of the U.S. Budget Sequestration Spending Austerity", Joint with Carlos Zarazaga, *R&R Journal of Economic Dynamics and Control*.
 [3] "Teasing Out the Aggregate Frisch Elasticity from the U.S. Budget Sequestration Experiment", Joint with Carlos Zarazaga, Submitted to *Journal of Money, Credit and Banking*.
 [4] "Firm Size, Excess Returns and the Economic Policy Uncertainty", Working in Progress.
 [5] "Structure of Exogenous Processes, Aggregate Fluctuations and Asset Price Movements: Bayesian Estimation of A DSGE Model", Third Year Research Paper.

OTHER PAPERS [6] "Optimizing Search Engine Marketing for StatsBank", Joint with Zizhen Chen, Savitha Nathan, Peng Ren and Yixiang Zhang.
 [7] "Evaluation of Prevention Programs for Reducing Healthcare Costs in the State of New Hampshire", Joint with Xusheng Chen, Shuling Liu, Ying Meng, Yibin Xu and Yixiang Zhang.

EXPERIENCES

2017 Adjunct Professor, Department of Economics, Southern Methodist University.
2015-2016 Research Assistant, Research Department, Federal Reserve Bank of Dallas.
2013-2014 Captain of the Southern Methodist University Data Mining Team.
2011-2015 Teaching Assistant, Department of Economics, Southern Methodist University.

AWARDS

06/2017	Graduate Student Travel Grant Award, Southern Methodist University.
10/2014	Top 5 National Finalists, Capital One® Modeling Competition 2014.
05/2014	Best Third Year Research Paper Award, Department of Economics, Southern Methodist University.
10/2013	Silver Medal in the SAS® Data Mining Shootout Competition 2013.
2011-2015	Full Tuition Scholarship and Teaching Assistantship Award, Department of Economics, Southern Methodist University.
2009-2010	Full Tuition Scholarship and Graduate Assistantship Award, Department of Economics, Miami University at Oxford.
2005-2009	Excellent Undergraduate Student Scholarship, Department of Finance, Xiamen University.

PRESENTATIONS (SELECTED)

06/2017	WEAI Conference, Western Economic Association International, San Diego, CA.
11/2016	Brown Bag Seminar, Federal Reserve Bank of Dallas, Dallas, TX.
09/2016	Brown Bag Seminar, Southern Methodist University, Dallas, TX.
10/2014	Capital One® Modeling Competition Conference 2014, McLean, VA.
10/2013	SAS® Predictive Analytics Annual Conference 2013, Orlando, FL.

TEACHING

INTERESTS	Macroeconomic Theory, Asset Pricing and Applied Macroeconometrics at all levels; Microeconomic Theory, Econometrics and Predictive Analytics at the Undergraduate and the Master's Levels.
EXPERIENCE	Adjunct Professor of Master's Course: New Approaches to Managerial Economics TA of Undergraduate Courses: Macroeconomics; Price Theory; and Financial Economics. TA of Master's Courses: Economic Analysis; and Applied Monetary Theory and Policy. TA of Ph.D. Courses: Microeconomic Theory; and Econometrics.

COMPUTER SKILLS

PROFICIENT	Matlab, Dynare, LyX, SAS® Enterprise Miner, RATS, and EViews
BASIC	Stata, R and L ^A T _E X.

OTHER INFORMATION

LANGUAGES	English (Fluent), and Chinese (Native)
CITIZENSHIP	China (USA F-1 Visa)

REFERENCES

Dr. Nathan Balke
Professor

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Southern Methodist University
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Dr. Thomas B. Fomby
Professor

Department of Economics
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Dr. Carlos Zarazaga
Senior Economist and Policy
Advisor

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