TIEZHENG SONG

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SKILLS

- **Modeling**: Time-varying Parameter Vector Autoregressive (VAR) Models, Time Series Models, State-Space Models, Bayesian Methods, Numerical Methods, Econometric and Statistical Modeling, Forecasting, DSGE Modeling
- **Programming**: MATLAB, R, SAS, SQL, EViews, Python; Document processing in LaTeX
- **Languages**: English (Fluent), Chinese (Native), French (Basic)

EDUCATION

Doctor of Philosophy (PhD), *Economics* 2013 – 2019
North Carolina State University Raleigh, NC

Master of Science, *Applied Economics* 2009 – 2012
East China University of Science and Technology Shanghai, China

Master of Science, *International Business* 2010 – 2011
ESDES School of Business and Management Lyon, France

Bachelor of Arts, *Public Administration* 2005 – 2009
East China University of Science and Technology Shanghai, China

RESEARCH

PhD Dissertation North Carolina State University 2016 –2019
Three Essays on Macroeconomics and Financial Frictions Raleigh, NC

- Cleaned and merged panel data with 300,000 observations to facilitate econometric research of the U.S. banking sector.
- Implemented a new sampling algorithm to improve the efficiency of prior selection by 80% in MATLAB.
- Estimated the general equilibrium model (with 100+ macroeconomic variables) with US data for monetary policy analysis.
- Presented research to audience (80+) including PhD students from different fields.

Publication
Regime Dependent Dynamics of Parallel and Official Exchange Markets in China: Evidence from Cryptocurrency
(with Huachen Li), Applied Economics (2023)

EXPERIENCE

VP, Economist July 2022 – present
Citigroup Dallas, TX

- Performed macroeconomic forecasting, economic scenario expansions, and model productions with Python, Linux, Git, etc.
- Improved efficiencies of scenario probability model and forecasting system with 1500+ international macroeconomic variables.

Senior Quantitative Analyst September 2019 – June 2022
Fifth Third Bank Cincinnati, OH

- Supported Dual Risk Rating Module and CCAR projects by working on Exposure-At-Default, PD, Loss-Give-Default models.
- Independently accomplished tasks in model development, validation, production, monitoring, documentation, ad hoc analyses.
- Facilitated modeling process by pulling and cleaning large commercial loan dataset using SAS, SQL and Python.

Instructor and Teaching Assistant August 2014 – May 2018
North Carolina State University Raleigh, NC

- Selected as instructor by faculty (2 out of 40 candidates) and prepared the PhD Mathematics Camp in summer 2015.
- Independently planned and lectured for Principles of Macroeconomics (500+ students in total).

AWARDS

- Horizon Award (for outstanding work performance), Fifth Third Bank 2021
- Jenkins Fellowship (one fellow in the department per academic year), North Carolina State University 2018 – 2019
- Economics PhD Assistantship, North Carolina State University 2014 – 2018