Zhouzhou Gu

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Education

Princeton University   NJ, USA
Ph.D. in Economics.   Sep. 2024 – Present
Peking University   Beijing, China
B.S. in Physics, B.A. in Economics.   Aug. 2018 – July 2022

Research Interests

Macroeconomics, Macro-finance, Asset Pricing

Working Papers

- "Deep Learning Solutions to Master Equations for Continuous Time Heterogeneous Agent Macroeconomic Models", with Jonathan E. Payne, Mathieu Laurieè̀re and Sebastian Merkel, Augest 2023.

- "Housing Policy and Inequality", with Jonathan E. Payne, November 2023.

- "Deep Learning for Solving and Estimating Dynamic Macro-Finance Models", with Wenhao Li, Lu Lu, Benjamin Fan, Edward Qiao and Anran Jiao, May 2023. Minor Revision at *Computational Economics*.

- "Asset Pricing, Participation Constraints, and Inequality", with Goutham Gopalakrishina and Jonathan E. Payne, April 2024.

Selected Research Experience

Senior Research Specialist, Bendheim Center for Finance, Princeton University   NJ, USA
Advisors: Prof. Markus K. Brunnermeier & Prof. Jonathan E. Payne.   Sep. 2022 – Aug. 2024
Marshall School of Business, University of Southern California   Remote
Research Assistant to Prof. Wenhao Li.   June 2021 – June 2022

Seminars and Conferences (* presented by co-authors)

- 2024: Peking University, IMIM Seminar Series, University of Chicago*, NBER Summer Institute*
- 2023: Chicago IMSI*, SED*, SCE*, DSE Lausanne*, Princeton Finance*, Princeton IO*, UC Berkeley*, USC Marshall.

Selected Honors and Awards

- Princeton University Gradutate Fellowship   2024 – 2029
- Bendheim Center for Finance Travel Grant for DSE 2023   2023
- Chinese Economy Research Scholarship   2021
- Benz Scholarship   2021
- Peking University First Prize Scholarship   2020

- Academic Excellent Award   2019
- Gold Medal in 19th Asian Physics Olympiad   2018
- Gold Medal in 34th Chinese Physics Olympiad (selected to **Chinese National Team**)   2017

Teaching Experience

Teaching Assistant for Money, Macro and Finance (2nd year PhD)   Princeton University
Instructor: Prof. Markus K. Brunnermeier.   Fall 2023
Instructor for Continuous Time Macro-finance (1st year PhD)   Princeton University
Organized by Prof. Markus K. Brunnermeier, online summer school.   Summer 2023
Teaching Assistant for Undergraduate Microeconomic Theory   Peking University
Instructor: Prof. Xin Wang.   Fall 2021

Additional Information

- **Service:** Co-organizer (with Markus Brunnermeier) of Macro-finance reading group.
- **Programming:** Python, R, C/C++, Matlab, LaTeX, Julia, Stata.
- **Languages:** Chinese (Native), English (Fluent).
- **Personal:** Chinese Citizen, J–1 Visa.

Last Updated: April 13, 2024