Cameron Fen

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Education:

University of Michigan, Ann Arbor, MI August 2018-Present

- PhD in Economics
- Courses: Microeconomics I-II, Macroeconomics I-IV, Econometrics I-III, Finance I, Structural Estimation in Finance, Asset Pricing, Continuous Time Finance,
- Audited Courses: Computer Vision, Industrial Organization I-II, Deep Learning NLP Seminar

Brandeis University, Waltham, MA Sep 2012-May 2015

- Bachelor of Arts in Economics and Math, Minor in Computer Science
- Courses: Introduction to Big Data, Statistics, Econometrics, Data Structures, Scientific Computing, Macroeconomics/Dynamic Programing, Probability, Fourier Series, Differential Equations

California Institute of Technology, Pasadena, CA Sep 2009-Jun 2010

- Courses include Linear Algebra, Multivariable Calculus, Physics: Mechanics, Physics: Electricity and Magnetism

Experience:

Summer Research Assistant, University of Michigan 2019, 2020
Teaching Assistant, Economics University of Michigan 2019-Present
Research Assistant, Philadelphia Federal Reserve 2016-2018
Teaching Assistant, Economics Brandeis University 2014

Research Interests:

Bayesian Econometrics and Machine Learning, Macroeconomics, Time Series Econometrics, Deep Learning, Finance, Industrial Organization

Works in Progress:

"State-of-the-Art Macroeconomic Forecasts with Recurrent Neural Networks," with Samir Undavia
"Variational Inference and Bayesian DSGE Estimation"
"Using Transformers for Census Data Imputation" with Zhengyuan Cui

Skills:

- Python: Scrapy/Beautiful Soup(Web Scraping), Tensorflow and PyTorch(Deep Learning), TF Probability (Probabilistic Programming); Matlab; SQL; Java: Hadoop (Distributed Computing); C++; R, Stata

Projects:

Fen, Cameron. Embedding Layers, Autoencoders, and High Dimensional Forecasting. 2017. https://quantonomics.wordpress.com/2017/10/22/embedding-layers-autoencoders-and-high-dimensional-forecasting/

Fen, Cameron. A High Dimensional Horse Race. 2015. https://quantonomics.wordpress.com/2016/05/07/a-high-dimensional-horse-race/

Fen, Cameron. Asset Allocation in a Lifetime Model with Quasi-Hyperbolic Discounting. 2014. Available Upon Request

Fen, Cameron. Bolt Bus Ticket Pricing: A Dynamic Programming Approach. 2014. Available
Upon Request