陈沛迪

+86-18817728157 | pdmarchall@163.com
个人主页：https://epiphacy.github.io/

教育经历

复旦大学经济学院   上海，中国
经济学学士｜第二专业：数据科学（经济学方向）   2018.09 - 2022.06
- 学业成绩：GPA: 3.60/4.00
- 相关课程：宏观经济学(A)，数量经济学(A)，博弈论(A)，国际贸易(A)，国际金融(A)，产业组织(A)，高等代数(MOOC)
- 交流项目：巴黎高等商学院（2021 暑期）；加州大学圣芭芭拉分校（2021 冬季学期）；爱丁堡大学（2019 暑期）；
- 获得奖项：2021 ICM Outstanding Winner/AMS Award，嘉吉全球学者，2020 CUMCM 上海赛区二等奖，上海市二等奖学金，第八届 AIFA 估值建模大赛优秀奖，第四届香樟青苗计划学员

学术经历

复旦大学泛海国际金融学院   上海，中国
研究助理*(吴文斌教授课题组，主要研究方向：**宏观金融**与**货币政策**)*   2019.12 至今
- 与吴老师合作开展"对货币政策不可预期部分的识别及其对宏观金融市场的影响"课题的研究与论文撰写，主要负责前期的实证部分工作，目前正在独立对以 Rational Inattention 为基础的理论模型进行梳理和研究
- 对研究中常用的实证方法进行了深入学习：运用 Stata、Python 等工具，通过爬虫等手段对联储的货币政策、国债及公司债市场利率、股票市场及市场波动等宏观和金融数据进行了详尽的搜集和整理；尝试过运用 local projection 等时间序列方法进行稳健性检验，以及运用 Dynare 系统对货币政策的冲击效果进行模拟
- 同时在也在对货币政策冲击和价格调整的相关课题进行研究，已经完成了对 ONS 提供的价格数据的初步清理，目前正在对 Competitor Price Gap 等价格指标进行计算

香港大学经管学院   上海，中国
研究助理*(刘洋教授课题组，主要研究方向：**国际金融**)*   2021.3 至今
- 聚焦于国家资本管制与资产配置领域，阅读相关文献数十篇，通过与其他博士生合作复现 Fernández et al.(2015), Sarno et al.(2016), Della Corte et al.(2021) 等文献中的部分图表对资本管制的衡量方式、货币组合的构建等进行学习
- 目前主要负责数据分析和论文的复现，并运用 MATLAB、Python、Stata 等语言进行编程以帮助课题的进一步推进

复旦大学经济学院   上海，中国
研究助理*(郭雳教授课题组，主要研究方向：**实证资产定价**)*   2021.5 至今
- 目前主要研究运用机器学习方法挖掘加密货币的定价基础，负责对加密货币相关数据的搜集与清洗，并参与算法设计和程序调试，运用 Python 和 Matlab 语言对 PCR、GLM 以及 Elastic Net 等算法进行了代码实现

复旦大学本科生学术研究资助计划(FDUROP)   上海，中国
曦源计划负责人（指导教师：*方钦教授，主要研究方向：**机制设计**)*   2019.05 - 2020.04
- 对大学评分机制设计进行研究：聚焦于师生不对称信息条件下学生的最优选课决策，对评分制度对学生的激励机制进行了量化分析；并通过现行政策的对比分析与数理推导，在避免"GPA Inflation"的条件下对评分制度的进一步改革提出了建议。是复旦大学 2019 年度曦源计划中唯一顺利结题的 18 级经济学院学生

项目经历

Interdisciplinary Contest in Modeling   上海，中国
队长，Outstanding Winner/AMS Award   2021.02
- 负责模型建立和论文撰写。与成员合作设计了以动态社交网络为基础的重要度、相似性度量，以及基于卷积图神经网络(GCN)的稳健性检验；独立在 Rescaled PageRank 算法的基础上通过引入相似性的时间度量克服了模型的时间偏好并进行了程序实现。带领队伍获得了复旦美赛历史上唯一的冠名 O 奖

嘉实基金杯第八届高校估值建模大赛   上海，中国
组员，优秀奖   2021.03 - 2020.04
- 负责对目标公司的主营业务收入进行拆分并进行 DCF 估值。与队友合作分析了行业增长情况和宏观经济形势，运用人口数据对不同地区潜在市场规模增长和细分业务增长情况进行了估计，最终得到了符合数据趋势的估值结果

技能特长

- 语言：英语（流利，雅思 7.5，GRE 326），法语（基础），中文（母语）
- 办公技能：Office（熟练），Latex/Overleaf/Beamer（熟练），Markdown（熟练），Git（了解）
- 编程技能：Python（精通），MATLAB/Dynare（熟练），Stata（熟练），R(了解)，C++（了解），Mathematica（了解）
- 兴趣爱好：音乐（独立音乐制作人，在网易云音乐平台拥有电台）；哲学（对道德哲学及古典契约论有较深了解）

Peidi Chen

+86-18817728157 | pdmarchall@163.com

Webpage: https://epiphacy.github.io/

Education

Fudan University   Shanghai, China
BA in Economics | Second Major: Data Science(Economics track)   018.09 - 2022.06
- Academics：GPA: 3.60/4.00(Top 20%)
- Selected Awards: 2021 ICM Outstanding Winner(AMS Award), Cargill Global Scholar, Shanghai 2nd Prize Scholarship, 2021 AIFA Valuation Modeling Competition Honorable Mention, 4th Qingmiao Program Scholar
- Relative Courses: Macroeconomics(A), Quantitative Economics(A), Game Theory(A), International Trade(A), International Finance(A), Data Mining(A-), Industrial Organization(A), Complex Analysis(UC), Advance Algebra(MOOC)
- Exchange: University of Edinburgh (2019 Summer); UC Santa Barbara (2021 Winter Semester); HEC Paris (2021 Summer)

Research Experience

Fudan University, Fanhai International School of Finance   Shanghai, China
Research Assistant to Prof. Wenbin Wu, Research Area: *International Finance and Monetary Policy*   2019.12 – Present
- Working as the co-author of a paper concentrating on the unexpected part of Fed's monetary policy and its impact on financial markets. Responsible for empirical work, and is now constructing theoretical framework based on *Rational Inattention* model
- Learned about common econometric methods in research: Collected and organized data including FFR, corporate bond rates etc. by *Python (Web Spyder) and Stata*; learned about common time series methods such as local projection and VAR; initially mastered the use of *Dynare* system with which to simulate the shock of monetary policy
- Working on another project concentrating on monetary policy shock and price adjustment. Has now finished price data cleaning, and is now calculating various price indexes

The University of Hong Kong, Business School   Shanghai, China(remote)
Research Assistant to Prof. Yang Liu, Research Area: *International Finance*   2021.03 - Present
- Worked mainly on projects about *Capitol Control*. Learned about measurement of capital control and constructing currency portfolios by replicating charts and graphs with other PhDs in literature including Fernández et al.(2015), Sarno et al.(2016), Della Corte et al.(2021) etc.
- Responsible for data analysis and paper replication. Coding by MATLAB and Stata to help with the advancement of projects

Fudan University, School of Economics   Shanghai, China
Research Assistant to Prof. Li Guo, Research Area: *Empirical Asset Pricing*   2021.05 - Present
- Now researching on mining the pricing basis of *cryptocurrency* by *machine learning* methods. Responsible for data cleaning, algorithm design and program implementation. Realized algorithms including PCR, Elastic Net etc. by Python and MATLAB

Fudan's Undergraduate Research Opportunities Program (FDUROP)   Shanghai, China
Head of Xiyuan Programme, guided by Prof. Qin Fang, Research Area: *Mechanism Design*   2019.05 - 2020.04
- Independently worked on the *Mechanism Design* of the university's ranking system. The project provides an in-depth analysis of the competitive situation through the optimization of individual decisions, and offers reflections on further reforms of the system by rigorous mathematical proof with comparative analysis of current policies
- The only student from the SOE, Class of '18, to participate in and successfully complete the 2019 Xiyuan Programme

Project Experience

Interdisciplinary Contest in Modeling   Shanghai, China
Captain, Outstanding Winner/AMS Award   2021.02
- Responsible for model construction and writing. Designed measures of influence and similarity based on *dynamic social network* structure, as well as the robustness check based on *Graph Convolutional Network* algorithm with teammates. Further overcame the time-bias by introducing temporal measures of similarity and independently carried out the program implementation by Python. Finally won the only the only AMS Award in Fudan history.

Additional Information

- Language: English (Fluent, IELTS 7.5, GRE 326), French (Basic), Mandarin (Native Language)
- Office Skills: Office (Fluent), Latex/Overleaf/Beamer (Mastered), Git (Basic)
- Programming: Python (Mastered), MATLAB/Dynare (Fluent), Stata (Fluent), R (Basic), C++ (Basic), Mathematica (Basic)
- Hobbies: Music: Hip-hop producer with personal radio station / Philosophy: Read a lot about classical contractarianism.