陈沛迪

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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 2018.09 - 2022.06

- 学业成绩：GPA: 3.60/4.00　　第二专业：数据科学（经济学方向）
- 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
- 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), 数据挖掘(A-), 高等代数(MOOC)
- 交流项目：爱丁堡大学（2019 暑期）；加州大学圣芭芭拉分校（2021 冬季学期）；巴黎高等商学院（2021 暑期）

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) 2019.12 至今

- 主要研究方向是宏观金融与货币政策。对实证研究中常用的计量方法进行了深入学习，能够熟练运用 local projection 等时间序列方法，并初步掌握 Dynare 系统的运用；同时运用 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。
- 目前正在与吴老师合作，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进行研究并撰写论文，主要负责了前期的实证部分工作，目前正在独立对以 Rational Attention 为基础的理论模型进行梳理和研究；同时在也在对货币政策冲击和价格调整进行研究。

香港大学经管学院 上海，中国

研究助理(刘洋教授课题组) 2021.3 至今

- 主要研究方向是国际金融，聚焦于国家资本管制与资产配置的领域，阅读相关文献多篇，对相关的理论与实证研究方法进行了初步学习和了解，并对相关论文的部分图表和实证结果进行了学习和复现。
- 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。

复旦大学本科生学术研究资助计划(FDUROP) 上海，中国

曦源计划负责人 2019.05 - 2020.04

- 在复旦大学经济学院方钦老师指导下开展的，对大学评分机制设计的相关研究。课题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深入分析，并通过现行政策的对比分析与数理推导对评分制度的进一步改革提出了建议和思考。同时也是 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

- 在队伍中负责模型建立和论文撰写，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，在 rescaled PageRank 算法的基础上进一步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，最终带领队伍获得了复旦八年来美赛的唯一 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

- 在队伍中负责对待估值公司的主营业务收入和成本进行拆分以及进行 DCF 估值，通过行业增长情况和宏观经济形式变化对公司的发展进行了合理假设，并运用人口数据对不同地区的潜在市场规模的增长进行了较为精确的估计。

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

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Education

Fudan University Shanghai, China
BA in Economics 2018.09 - 2022.06

- Academics：GPA: 3.60/4.00 Second Major: Data Science(Economics track)
- Selected Awards: 2021 ICM Outstanding Winner/AMS Award, Cargill Global Scholar, Shanghai 2nd Prize Scholarship, CUMCM 2nd Prize, 2021 AIFA Valuation Modeling Competition Honorable Mention
- Relative Courses: Macroeconomics(A), Quantitative Economics(A), Game Theory(A), International Trade(A), International Finance(A), Data Mining(A-), Complex Analysis(UC), Methods of Analysis(UC), Advance Algebra(MOOC)
- Exchange：University of Edinburgh (2019 Summer); UC, Santa Barbara (2021 Winter Semester); HEC (2021 Summer)

Research Experience

Fudan University, Fanhai International School of Finance Shanghai, China
Research Assistant to Professor Wenbin Wu 2019.12 – Present

- Worked mainly on projects about *International Finance and Monetary Policy*. Learned about common econometric methods (especially time series methods) such as *local projection,* with an initial grasp of the use of *Dynare* system.
- Now working as the co-author of a working paper concentrating on the unexpected effect of Fed's monetary policy. Collected and organized data by *Python (Web Spyder) and Stata*. Baseline empirical results have been obtained. Now is independently working on the theoretical framework based on *Rational Inattention model*.
- Now also working on a project concerning about monetary policy shocks and their mechanisms on price adjustment.

Hongkong University, Business School Shanghai, China
Research Assistant to Professor Yang Liu 2021.03 - Present

- Worked mainly on projects about *International Finance and Capitol Control*. Learn about correlated theories and empirical methods by reading correlated literatures, and replicated several charts in previous papers in related fields.
- Participated in an ongoing project concentrating on the currency risk premia and capitol control, responsible for the data collection, collation as well as empirical tests. Mainly used MATLAB as working language for coding and debugging.

Fudan's Undergraduate Research Opportunities Program (FDUROP) Shanghai, China
Head of Xiyuan Programme, guided by Prof. Qin Fang 2019.05 - 2020.04

- Person in Charge of Xiyuan Programme, 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 and comparative analysis of current policies.
- The only student from the SOE, Class of '18, to participate in and successfully complete the 2019 Xiyuan Programme.

Work 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. Further overcame the time-bias by introducing temporal measures of similarity and carried out program implementation by Python. Won the only Outstanding Award of Fudan in MCM/ICM of last 8 years.

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.