# Yu(Jasmine) Hao

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#### **EDUCATION**

#### **UBC**

Ph.D. candidate in Economics 2015 - Expected 2020 | Vancouver, BC Specialization: Industrial Organization, empirical study

Master of Arts Economics 2014 - 2015 | Vancouver, BC

#### XIAMEN UNIVERSITY

Bachelor of Management, Accounting 2008 - 2014 | Xiamen Specialization: Accountancy with ACCA standards

#### UNIVERSITY OF WATERLOO

Honours Mathematical Economics 2010 - 2012 | Waterloo, ON

#### LINKS

Github://jasminefish000 LinkedIn://jasminehao Instagram://jasminefish000 Twitter://@JasmineHao2

## **COURSEWORK**

#### **GRADUATE**

**Economics** 

- Econometric Micro Economics
- Macro Economics
- Non-parametric Econometric
- Industrial Organization Game Theory Computer Science
- Machine Learning Convex Analysis Mathematics & Statistics
- Real Analysis Probability Theory
- Statistic Inference

## **SKILLS**

#### **PROGRAMMING**

Over 5000 lines:

- Matlab Python ATEX R Over 1000 lines:
- Shell C C++ MySQL
- Julia

Familiar:

• Docker • GitHub

#### CURRENT RESEARCH

- Euler Equation Approach with Dynamic Discrete Choice Joint work with Kasahara and Aguirregabiria
- Euler Equation Approach with Dynamic Continuous-Discrete-Mix Choice
- Empirical Analysis on a Chilean Drugstore Price Leadership
- Testing the number of components in finite mixture model with normal panel regression Joint work with Kasahara

#### **WORK EXPERIENCE**

## BANK OF CANADA Summer Intern

2018.5 - 2018.9 | Ottawa, ON

- Forecast future industry loan default rate using bootstrap technique of vector error correction model
- Improve the model's in-sample fit by over 30 %

#### UBC, CANADA Research Assistant

2015.1 - 2017.12 | Vancouver, BC

- Estimate of Discrete Choice Dynamic Programming Models, with Professor Kasahara
- Testing the Number of Components in Finite Mixture Models, with Professor Kasahara
- Identification and estimation of dynamic games with continuous states and controls, with Professor Schrimpf

## UBC, CANADA Teaching Assistant

2014.9 - PRESENT | Vancouver, BC

- Economics 628: Topics in Applied Econometrics I
- Economics 326: Methods of Empirical Research in Economics
- Economics 221: Introduction to Strategic Thinking
- Economics 101: Principles of Microeconomics

# WIZARD QUANT, CHINA High frequency trading data analyst 2013.6 - 2014.4 Zhuhai, China

- Analyze the high frequency trading strategy performance
- Design automated linux-based data processing system, which processes over 10GB of high frequency trading data per day

#### **AWARDS**

2018	CIDE grant for innovative data	UBC
2017	St John's College Itoko Muraoka Fellowship	UBC, St John's College
2014-2020	Faculty of Arts Graduate Award	UBC
2014-2020	International Tuition Award	UBC
2010-2012	Dean's Honours List	University of Waterloo

### PAST PROJECTS

- A Simple Application of Dynamic Game Estimation in U.S. Airline Industry with EntryExit Decision Graduate thesis for Master of Arts, Economics at UBC
- An Analysis on Entrepreneurial Philanthropy Based on Chinese Listed Corporations, from 2004 to 2013 Joint work with Professor Wei
- Does Price and Return Reflect Fundamental Information in Chinese Equity Market Dissertation project at Xiamen University
- How Web Media Affects Stock Prices Dissertation project at University of Waterloo