

Stanford University, *Graduate School of Business*  
 Predoctoral Research Fellow

peiliny@stanford.edu  
 Homepage: <https://tteclinc.github.io/peilinyang/>  
 Github: <https://github.com/TTecLinc>

## Current Position

---

2021-Presented      Predoctoral Research Fellow, Stanford University, *Graduate School of Business*  
                                  Finance group, Chenzi Xu

## Education

---

2017-2021      B.A. in Economics, Nankai University, *School of Finance*  
                                  *with Highest Honor of College*  
                                  *with Highest Honor in Thesis*  
                                  Thesis: *Rare Disaster Element in HANK*

## Publications

---

1. “Numerical solution and parameter estimation for uncertain SIR model with application to COVID-19 pandemic.” With Xiaowei Chen, Jing Li, Chen Xiao. 2020. *Fuzzy Optimization and Decision Making*.

## Research Experience

---

Stanford University, <i>Graduate School of Business</i> , Research Fellow	Sep. 2021 - Presented
Harvard University, <i>Department of Economics</i> , Research Assistant to David Yang,	Mar. 2020 – Jun. 2021
- China's AI Companies (2020)	
- Bureaucracy and Innovation (2020)	
Morgan Stanley, <i>Sales &amp;. Trading Division</i> , <i>Quantitative Trader Internship</i> ,	Jul. 2020 – Aug. 2020
UIUC <i>Dep. of Mathematics</i> , Research Assistant to Runhuan Feng,	Sep. 2020 - Nov. 2020
- Reinforcement Learning and High-Dimension Dynamics Programming	
Asian Development Bank, <i>ADB TA PRC# 3148: China Pension Reform Project</i> ,	Jul. 2019 - Oct. 2019
WorldQuant, Independent researcher, Oct. 2018 - Sep. 2019.	
- Machine Learning and NLP	

## Fellowships, Awards, and Honors

---

2019	American College Students Mathematical modeling competition, <i>First Award</i>
2018	<i>Chinese Mathematical Modeling Competition Award, Finalist, First Honor</i>
2018	<i>China Undergraduate Mathematical Contest in Modeling Award, Finalist, First Honor</i>
2018	<i>Chinese College Students Mathematics Competition Award (Analysis and Algebra), Finalist, First Honor</i>

---

---

## Teaching Experience

Nankai University      Graduate Advanced Macroeconomics I (TA, Spring 2019)  
Graduate Stochastic Analysis and Optimal Control Theory (TA, Spring 2020)

---

## Presentations and Seminars

- 2021   Operations Research Society of China, Tsinghua University  
-      Simple planning problem of industrial structure during pandemic.
- 2020   Operations Research Society of China, Tsinghua University,  
-      Numerical solution to higher dimensional differential equations.
- 2019   Operations Research Society of China, Tsinghua University,  
-      Uncertainty CRRA Model and Risk Aversion.
- 2019   Summer Seminars of Computation and Economics, Shanghai University of Finance and Economics.

---

## Computer Skills and language

Highly Proficient: Python (Data Processing, Plot, ArcGIS, Numerical Computation, Web Scraper), MATLAB, Stata, LaTeX, R (*ArcGIS*, *GeoDa*), Julia, SQL, Fortran

Familiar: ArcGIS, C++, GAUSS, HTML, Linux