Peilin Yang May 2022

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Homepage: https://tteclinc.github.io/peilinyang//

Github: <a href="https://github.com/TTecLinc">https://github.com/TTecLinc</a>

#### **Current Position**

2021-Presented

Predoctoral Research Fellow, Stanford University, *Graduate School of Business* work for Chenzi Xu, Adrien Matray, Julia Fonseca

### **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**

"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*.

# **Working Paper**

"Conformal Inference for Heterogeneous Policy Effect." with Jiayi Cheng, 2022, proposal of introducing conformal inference into the toolkit of policy evaluation.

"Narratives Business Cycle: Neoclassical or Production Networks?" 2022.

"Open-Economy Macroprudential Policy: International Financial Arbitrage Channel." 2022.

"Industry Structure and Wage Inequality during Pandemic." 2022.

"Maximize the Efficiency of Healthcare Matching: a Simple Modification." 2022, a technical note on health care resources allocation system during pandemic.

### Research Experience

Research Assistant to Chenzi Xu, Adrien Matray, Julia Fonseca (2021 - Presented)

Research Assistant to David Yang, (2020 - 2021)

UIUC Department of Mathematics, Research Assistant to Runhuan Feng, (2020)

### **Professional Experience**

Morgan Stanley, Sales &. Trading Division, Hong Kong, Quantitative Trader Internship, (2020)

Asian Development Bank, Manila, Philippines, ADB TA PRC# 3148: China Pension Reform Project, (2019)

WorldQuant, Beijing, Independent Quant Trader, (2018 - 2019)

### Fellowships, Awards, and Honors

2018 Chinese Mathematical Modeling Competition Award, Finalist, First Honor

2018 China Undergraduate Mathematical Contest in Modeling Award, Finalist, First Honor

- 2018 China National College Students Mathematics Competition Award (Analysis and Algebra), Finalist, First Honor
- 2019 American College Students Mathematical modeling competition, First Award

# **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