Peilin Yang May 2022

yang.peilinc@gmail.com

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

Github: https://github.com/TTecLinc

Current Position

 $2021 \hbox{-Presented} \qquad \hbox{Predoctoral Research Fellow, Stanford University, } \textit{Graduate School of Business}$

work for 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

"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

"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, (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	l 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