Peilin Yang June 2021

Stanford University, Graduate School of Business Predoctoral Research Fellow

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Homepage: <a href="https://tteclinc.github.io/peilinyang//Github:https://github.com/TTecLinc">https://tteclinc.github.io/peilinyang//Github.io/peilinyang//Github.com/TTecLinc</a>

#### **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, Graduate School of Business, Research Fellow

Nov. 2020 - Presented.

Harvard University, Department of Economics, Research Assistant to David Yang,

Mar. 2020 - Jun. 2021.

- China's AI Companies (2020)
- Bureaucracy and Innovation (2020)

University of Illinois at Urbana-Champaign, Department of Mathematics, Research Assistant to Runhuan Feng, Sep. 2020 - Nov. 2020.

- Reinforcement Learning and High-Dimension Dynamics Programming

Morgan Stanley, Sales &. Trading Division, Quantitative Trader Internship,

Jul. 2020 – Aug. 2020

Asian Development Bank, ADB TA PRC# 3148: China Pension Reform Project,

Jul. 2019 - Oct. 2019

WorldQuant, Independent researcher, Oct. 2018 - Sep. 2019.

- Machine Learning and NLP

### Fellowships, Awards, and Honors

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

## **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