Peilin Yang May 2022

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

Github: https://github.com/TTecLinc

Current Position

2021-Presented

Predoctoral Research Fellow, Stanford University, *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*.

Research Experience

Sep. 2021 - Presented Stanford University, Graduate School of Business, Research Fellow

Mar. 2020 – Jun. 2021 Harvard University, *Department of Economics*, Research Assistant to David Yang,
Data-intensive Innovation and the State: Evidence from AI Firms in China, *Martin Beraja*, *David Y. Yang, Noam Yuchtman* (2020)

Bureaucracy and Innovation, Daron Acemoglu, David Y. Yang (2020)

Sep. 2020 - Nov. 2020 UIUC *Department of Mathematics* Research Assistant to Runhuan Feng, Reinforcement Learning and High-Dimension Dynamics Programming

Professional Experience

Jul. 2020 – Aug. 2020. Morgan Stanley, Sales &. Trading Division, Hong Kong

Quantitative Trader Internship

Jul. 2019 - Oct. 2019. Asian Development Bank, Singapore, Metro Manila, Philippines

ADB TA PRC# 3148: China Pension Reform Project

Oct. 2018 - Sep. 2019. WorldQuant, Beijing

Independent Quant Trader

Fellowships, Awards, and Honors

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

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