Peilin Yang May 2022

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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

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, Metro Manila, Philippines

ADB TA PRC# 3148: China Pension Reform Project

Oct. 2018 - Sep. 2019. WorldQuant, Beijing

Independent Quant Trader

Fellowships, Awards, and Honors

| 2018 Chinese Mathematical Modeling C | Competition Award | , Finalist, First Honor |
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- 2018 China Undergraduate Mathematical Contest in Modeling Award, Finalist, First Honor
- 2018 Chinese 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