Peilin Yang May 2022

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

Github: https://github.com/TTecLinc

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 Julia Fonseca, Adrien Matray, 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

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2018	Chinese Mathematical	l Modeling	Competition	Assord	Finalist	Firet Honor
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- 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