

Homepage: <https://tteclinc.github.io/peilinyang//>Github: <https://github.com/TTecLinc>

EDUCATION

- **Nankai University**

- School of Finance

2017 - 2021

- 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 Continuous Treatment Effect. 2022. *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.
- Maximize the Efficiency of Healthcare Matching: a Simple Modification. 2022. *Technical note on health care resources allocation system during pandemic*.
- Industry Structure and Wage Inequality during Pandemic. 2021.

RESEARCH EXPERIENCE

- Research Assistant to Chenzi Xu, Julia Fonseca, Adrien Matray 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

- Chinese Mathematical 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* 2018
- American College Students Mathematical modeling competition, *First Award* 2019

PRESENTATIONS AND SEMINARS

- Operations Research Society of China, Tsinghua University 2021
- Simple planning problem of industrial structure during pandemic.
- Operations Research Society of China, Tsinghua University 2020
- Numerical solution to higher dimensional differential equations.
- Operations Research Society of China, Tsinghua University 2019
- Uncertainty CRRA Model and Risk Aversion.
- Summer Seminars of Computation and Economics, Shanghai University of Finance and Economics. 2019

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