Peilin Yang

June 2021

Stanford University, *Graduate School of Business*
Predoctoral Research Fellow

peiliny@stanford.edu
Homepage: https://tteclinc.github.io/peilinyang//
Github: https://github.com/TTecLinc

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 — Sep. 2021 - Presented.

Harvard University, *Department of Economics*, Research Assistant to David Yang, — Mar. 2020 – Jun. 2021.
- China's AI Companies (2020)
- Bureaucracy and Innovation (2020)

Morgan Stanley, *Sales &. Trading Division*, *Quantitative Trader Internship*, — Jul. 2020 – Aug. 2020

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

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

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*

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