Xugan Chen (陈栩淦)

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Education

2016-2020   School of Mathematical Sciences & Chu Kochen Honors College, Zhejiang University, Hangzhou, China

- B.S. in Mathematics and Applied Mathematics (with Honor)
- B.A. in Finance (with Honor)
- GPA: 3.85/4.0 (87.9/100)   Ranking: 1/16

2019   Yale School of Management, Yale University, New Haven, USA

- Visiting Student Researcher

Interest

Corporate finance, innovation, entrepreneurial finance, big data, unstructured data analysis, information extraction.

Research Experiences

2020-   Pre-Doctoral Fellow, Yale Economics / Tobin Center, Yale University, New Haven, USA

- Advisor: Song Ma (Yale) and Barbara Biasi (Yale)
- Working on the "The Education-Innovation Gap and Its Consequences for Growth and Inequality".

2019-   Research Assistant, Yale School of Management, Yale University, New Haven, USA

- Advisor: Song Ma (Yale) and Barbara Biasi (Yale)
- Providing computation and programming work on the big data approach to measure the education-innovation gap, to characterize the content of higher education courses and to investigate its consequences.

2019-   Research Assistant, School of Economics, Zhejiang University, Hangzhou, China

- Advisor: Xingguo Luo (ZJU)
- Focusing on the relation between insider trades and options market, and exploring the information transfer mechanism between stock market and options market.

2018-2019   Undergraduate Research Training, School of Economics, Zhejiang University, Hangzhou, China

- Advisor: Xingguo Luo (ZJU)
- Used a deep learning approach to investigate the options pricing, proposed a new method of options pricing based on LSTM and showed the better out-of-sample prediction than other classic models.

2018-2019   Undergraduate Research Training, School of Mathematical Sciences, Zhejiang University, Hangzhou, China

- Advisor: Rongmao Zhang (ZJU)
- Conducted the research on "Estimation and Prediction of VaR and CVaR Based on GARCH Model".
- Proposed a new class of multivariate asymmetric High-Frequency-Based Volatility (HEAVY) models based on decomposing realized volatility and portraying the leverage effect using high frequency data, performed its statistical inference and multi-step prediction.

2018-2019   Undergraduate Research Training, School of Economics, Zhejiang University, Hangzhou, China

- Advisor: Yizhong Wang (ZJU)

- Researched on the digital inclusive finance, specifically the digital credit system of Ant Financial.
- Explored the business model and risk control model of digital credit system through field visits, telephone interviews, etc. Collected data and used the econometric model to empirically analyze the effectiveness of digital credit system.

Working Papers

2019   "How Does Digital Inclusive Finance 'Inclusive'? Based on the Investigation and Analysis of Ant Financial Service Digital Credit System", with Yiwen Lu and Mengxuan Li.

- Second award in the 16th "Challenge Cup" College Students Extracurricular Academic Science and Technology Works Competition, 2019.
- First award of the 3rd National Digital Finance and Quantitative Financial Case Competition, 2019. (232 teams from universities across the country.)

Skills

Computer   Python, R, MATLAB, C++, SQL, Data Analysis and Visualization, Distributed Computing.

Github   `https://github.com/wuganaa`

Awards

Scholarship

2020   Outstanding Graduates of Zhejiang University, Zhejiang University

Outstanding Graduates of Zhejiang Province, Education Department of Zhejiang, China

2019   Provincial Government Scholarship, Education Department of Zhejiang, China (*Top 10%*)

2018   Provincial Government Scholarship, Education Department of Zhejiang, China (*Top 10%*)

Excellent Student Cadre, Zhejiang University

Scholarship of Social Work, Zhejiang University

2017   National Scholarship, Ministry of Education of the People's Republic of China (*Top 1%*)

First-Class Scholarship for Outstanding Students, Zhejiang University (*Top 10%*)

Competition

2018   Second Prize in National Finals of China Datathon Competition

(Focused on big data problems, 2,000+ students enrolled and 108 students were finalists)

Seventh Prize in the First UBS Global Quantitative Competition

(Focused on machine learning and finance, 1,000+ global students from nearly 300 universities)

The Honorable Mention Award of Mathematical Contest In Modeling

Extracurricular Experiences

2018   Deepsense Wisdom Technology (Beijing) Co., Ltd., Quantitative Researcher Intern

2018   Xinge Network Technology (Shenzhen) Co., Ltd., Quantitative Researcher Intern

2017   Volunteer Western-China (Tibet) Supporting-Education Activities, Volunteer Teacher

2016-2018   Qiushichao Student Associations, Zhejiang University, Vice Director of Promotion and Planning Center