

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)
- 2019** Yale School of Management, Yale University, New Haven, USA
- Visiting Student Researcher

RESEARCH INTERESTS

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

RESEARCH EXPERIENCES

- 2020-** Yale Economics / Tobin Center, Yale University, New Haven, USA
- Pre-Doctoral Fellow for Professors Song Ma (Yale) and Barbara Biasi (Yale)
 - Working on the “The Education-Innovation Gap and Its Consequences for Growth and Inequality”.
- 2019-** Yale School of Management, Yale University, New Haven, USA
- Research Assistant for Professors Song Ma (Yale) and Barbara Biasi (Yale)
 - Providing computation 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-** School of Economics, Zhejiang University, Hangzhou, China
- Research Assistant for Professor 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** School of Economics, Zhejiang University, Hangzhou, China
- Undergraduate Research Training for Professor 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** School of Mathematical Sciences, Zhejiang University, Hangzhou, China
- Undergraduate Research Training for Professor 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.
- 2018-2019** School of Economics, Zhejiang University, Hangzhou, China
- Undergraduate Research Training for Professor Yizhong Wang (ZJU)
 - Researched on the digital inclusive finance, specifically the digital credit system of Ant Financial.
 - Explored the risk control model of digital credit system through field visits, telephone interviews, etc, and 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.
- The 2nd award in the 16th “Challenge Cup” College Students Extracurricular Academic Science and Technology Works Competition, 2019.
 - The 1st award of the 3rd National Digital Finance and Quantitative Financial Case Competition, 2019.

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 Province, Education Department of Zhejiang, China
Outstanding Graduates of Zhejiang University, Zhejiang University
- 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
Seventh Prize in the First UBS Global Quantitative Competition
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