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 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-   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, performed its statistical inference and multi-step prediction.

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 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.
- 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