Eryuan CHEN

1155204201@link.cuhk.edu.hk — +852-5269-7148 — https://github.com/eryuanchen

RESEARCH INTERESTS

Macroeconomics, Financial Economics

EDUCATION

The Chinese University of Hong Kong, Hong Kong SAR — Aug. 2023 — Nov. 2024
Master of Science in Economics — Cumulative GPA: 3.80/4.00

University of International Business and Economics, Beijing, China — Sept. 2018 — Jun. 2022
Bachelor of Science in Actuarial Science and Risk Management — Cumulative GPA: 3.42/4.00

ACADEMIC EXPERIENCE

The China Development Research Foundation — Beijing, China
Research Assistant Intern — Apr. 2023 — Present

- Deduce a relationship between cash holdings, stochastic differential equation and adjustment cost.
- Conduct a comparative static analysis and elasticity analysis on the macroeconomics variables.
- Explain the monetary conduction process of companies in the debt chains based on the stochastic Stackelberg model.

PROJECTS

Final paper for Econometrics — Hong Kong SAR
Participant — Sept. 2023 — Dec. 2023

- Introduce a mechanism of centralization to the group and testing for interaction effects after Logit model.
- Optimize for the code in graph output and automation.
- Prepare for the data cleaning methodology and

Contest paper for Interdisciplinary Contest in Modeling — Beijing, China
Participant — Jan. 2020 — May. 2020

- Tested the feasibility of moving EDPs to other countries by introducing modified differential SEIR Model.
- Analysis in Matlab based on the following index: the carbon dioxide emissions, the convenience of migrating and similarity of cultures.

SELECTED COURSES

Master's Courses

- Review of Quantitative Methods (A)
- Econometric Theory and Applications (A)
- Financial Economics (A)
- Macroeconomics Theory (A-)

Bachelor's Courses

- Mathematics for Finance (90/100)
- Applied Stochastic Processes (90/100)
- Macroeconomics (92/100)
- Competition Law and Economics (93/100)
- Mathematical Analysis II (89/100)

OTHER EXPERIENCES

Sealand Securities Research Institute — Beijing, China
Strategy Analyst Intern — Jan. 2023 — May. 2023

- Collect data from World bankand General Administration of Customs for reports about asset allocation in the mainstream of security.
- Analyse policy structure of the reform of state-owned enterprise in the background of Chinese characteristic valuation system
- Tracked data on global macro liquidity and domestic macro liquidity (equity) since 2020 using Microsoft Excel and plug-in in Wind.

ENGLISH

IELTS (Academic): 7.0 (overall score)
Listening: 8.0 — Reading: 8.0
Speaking: 6.0 — Writing: 6.5
Test date: Sept. 2022

SKILLS

- **Programming:** R;Python
- **Software:** STATA;Matlab

REFERENCES

Prof. Ji Huang
Assistant Professor, Department of Economics, The Chinese University of Hong Kong, Hong Kong SAR
E-mail: huangjinku@gmail.com— Phone +852-3943-8195
Scholar Profiles: The Chinese University of Hong Kong - Personal Page