

# Chengjie Cai

---

## Education

- 2015–present **PhD Candidate**, *University of Strathclyde*, Glasgow.  
Mathematics and Statistics
- 2013–2015 **Bachelor's Degree of Science**, *University of Strathclyde*, Glasgow.  
Mathematics and Statistics
- 2010–2015 **Bachelor's Degree of Science**, *Dong Hua University*, Shanghai.  
Mathematics and Applied Mathematics (Mathematical Finance)

## PhD thesis

- Title Modelling large economic systems and high frequency data
- Supervisors Dr. Jiazhu Pan
- Description When the true economic system consists of many equations, or our economic observations have a very high dimension, one may meet the "curse of dimensionality" problem. We try to impose a common factor structure to reduce dimension for the parametric and nonparametric stability analysis of a large system. Replacing unobservable common factors by principle components in parametric and nonparametric estimation will be justified.

## Experience

### Summer School

- August 2015 **LSE-PKU Summer School**, *Peking University*, Beijing, China.  
successfully completed the course LPS-MY201 Big Data: Data Analytics for Business and Beyond receiving the grade of A (First Class).

### Internships

- 07/2011– **Clark**, *Agricultural Bank of China*, Shanghai.
- 08/2011 Assisted in enterprise cashiers' bill services, and checked up on the required materials for enterprise's opening accounts. Succeed to deal with other temporary duties assigned by the bank manager, handle bill box enquiries and answered kinds of personal customers' questions

## Skills

<b>C&amp;C++</b>	Expert	<b>R</b>	Expert
<b>SPSS</b>	Expert	<b>Minitab</b>	Expert
<b>LaTeX</b>	Expert	<b>Python</b>	Advanced
<b>Matlab</b>	Advanced	<b>Freefem++</b>	Intermediate

161 high street – G1 1QN, Glasgow – United Kingdom

☎ +44 7716712741 • ✉ [chengjie.cai@strath.ac.uk](mailto:chengjie.cai@strath.ac.uk)

🌐 <https://chengjiecai.wordpress.com/>

---

## Languages

English Professional working proficiency  
Mandarin Native or bilingual proficiency

---

## Interests

**football** once or twice a week                      **swimming** once a week

---

## Honors & Awards

October 2011 **Scholarship for Excellent Study** for the top 10 % students in the department of Donghua University  
June 2014 **Dean's list** for students who have achieved a meritorious standard in the Faculty of science, University of Strathclyde