

Rensi (Ken) Fang

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EDUCATION

Georgetown University. Washington DC

Aug 2013 – Aug 2014

Master of Arts in Applied Economics, focusing on international finance research.

Major courses: Economic Theories, Econometrics, etc.

Waseda University. Tokyo, Japan

Sep 2009 - Jul 2013

Bachelor of Arts in International Liberal Studies, focusing on Economics and Math study

Major course: Calculus, Statistics, Economic Theories, etc.

University of Toronto. Toronto, Canada

Sep 2011 - Jul 2012

Study Abroad as Exchange Student from Waseda University.

Major course: Financial Economics

WORK EXPERIENCE

Waseda University. Tokyo, Japan.

Sep 2012 - Jul 2013

Position: Research Assistant, School of International Liberal Studies

-Worked as research assistant for Professor Baak, Saang Joon.

-Did data mining through the Nikkei Database.

-Computed how foreign equity affects Japanese firms' profitability.

-Used Eviews to do some regression analysis on how foreign equity affects profitability of Japanese firms.

-Compared the results from Japanese market with the results from Korea market.

Ernst & Young, Shanghai Branch. Shanghai, China.

Feb - Mar 2011

Position: Student Trainee, Assistant Auditor

-Participated in the auditing team of ChinaCache 2010 annual report.

-Used Excel and double-entry bookkeeping system to confirm ChinaCache's accounting performance in 2010.

Shenyin&Wanguo Securities Co. Ltd. Nanjing, China.

Aug - Sep 2010

Position: Customer Manager Assistant, Service Department

-Assisted customer manager in communications with customers.

-Communicated with customers and conducted bank confirmation.

RESEARCH EXPERIENCE

UIP Deviation and Carry Trade

May – Aug 2014

-Examined the uncovered interest rate parity (UIP) deviation of 5 currencies and the

strategy of carry trade.

- Used a rotated vector auto-regression (VAR) system to check the potential impulse to the deviation.

- Compared the results from the pre-crisis (before 2007) era and post-crisis (after 2007) period.

- Checked the robustness of the results across different currencies.

The Black-Scholes Option Pricing Model:

Sep 2012- Jul 2013

An application of stochastic calculus in finance

- Did theoretical derivation of Black-Scholes model as an application of stochastic calculus in finance and used R programming to check the deviation of theoretical model.

**Real Exchange Rate of RMB and its impact on
China's exports to the US**

Aug-Dec 2013

- Used Stata and applied two-stage least square (2sls) estimation for the export function of China to the US.

**Stationary and Co-integration of China's
Exchange rate and Exports to the US**

Jan-Apr 2014

- Used Stata and R language to apply the Augmented Dickey-Fuller Test and Co-integration test of Chinese real exchange rate and real exports to US.

**Do Covered/ Uncovered Interest Parity and
Purchasing Power Parity Hold?**

Jan-Apr 2014

- Examined the existence of CIP, UIP and PPP on spot exchange rates, forward rates, interest rates and inflation rates.

- Used data of 10 advanced economies and 10 emerging economies as a comparison.

- Checked data of over 30 years, from 1980 to 2014.

- Applied OLS and ARIMA models.

TECHNICAL SKILLS

Data Analysis: Learned different technical tools at different schools: Eviews,
Python--Waseda University, Stata--Georgetown
University,
R-- University of Toronto

LANGUAGE SKILLS

High level proficiency in English, Japanese. Mandarin Chinese (mother language)