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Xugan Chen (陈栩淦)

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EDUCATION

2016-2020 Zhejiang University, Hangzhou, China
- Chu Kochen Honors College
- B.S. in Mathematics and Applied Mathematics, with *Highest Honor*
- B.A. in Finance, with *Highest Honor*

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

PRE-DOCTORAL RESEARCH EXPERIENCES

2020- Yale Economics / Tobin Center, Yale University, New Haven, USA
- Pre-Doctoral Fellow, Advisor: Professors Barbara Biasi and Song Ma
- Working on the project "The Education-Innovation Gap and Its Consequences for Growth and Inequality".

2019- Yale School of Management, Yale University, New Haven, USA
- Research Assistant, Advisor: Professors Barbara Biasi and Song Ma

OTHER RESEARCH EXPERIENCES

2018-2020 School of Economics, Zhejiang University, Hangzhou, China
- Undergraduate Research Training, Advisor: Professor Xingguo Luo
- Focused on the options pricing mathods based on the deep learning approach.
- Explored the information transfer mechanism between stocks and options market.

2018-2019 School of Economics, Zhejiang University, Hangzhou, China
- Undergraduate Research Training, Advisor: Professor Yizhong Wang
- Researched on the digital inclusive finance, specifically the digital credit system of Ant Financial.

2018-2019 School of Mathematical Sciences, Zhejiang University, Hangzhou, China
- Undergraduate Research Training, Advisor: Professor Rongmao Zhang
- Conducted the research on "Estimation and Prediction of VaR and CVaR Based on GARCH Model".

WORKING PAPERS

2020 "Information Flow Between Stock and Options Markets: Evidence from Real-Time Corporate News", with Tse-Chun Lin and Xingguo Luo.

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 second award in the Sixteenth "Challenge Cup" College Students Extracurricular Academic Science and Technology Works Competition, 2019.
- The first award of the Third National Digital Finance and Quantitative Financial Case Competition, 2019.

AWARDS, FELLOWSHIP AND SCHOLARSHIP

Scholarship and Fellowship

2020 Outstanding Graduates of Zhejiang Province
Zhejiang Provincial Department of Education, China
Outstanding Graduates of Zhejiang University, Zhejiang University

2019 Provincial Government Scholarship (*Top 10%*)
Zhejiang Provincial Department of Education, China

2018 Provincial Government Scholarship (*Top 10%*)
Zhejiang Provincial Department of Education, China
Excellent Student Cadre, Zhejiang University
Scholarship of Social Work, Zhejiang University

2017 National Scholarship (*Top 1%*)
Ministry of Education of the People's Republic of China
First-Class Scholarship for Outstanding Students (*Top 10%*), Zhejiang University

Award

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

SKILLS

Programming Python, R, Stata, SAS, MATLAB, C++, SQL; Data Analysis and Visualization, Distributed Computing.

Github `https://github.com/wuganaa`

REFERENCE

Professor Barbara Biasi
Assistant Professor of Economics
Yale School of Management
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New Haven, CT 06511
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Professor Song Ma
Assistant Professor of Finance
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