

YI-CHING CHIEN

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EDUCATION

Double Major in Economics and Mathematics, Shanghai Jiao Tong University Shanghai, China, Sep 2020-Present
• Overall GPA: 88.68/100

SELECTED COURSES

*Advanced Econometrics III(A)	*Advanced Microeconomics I(A)	*Advanced Microeconomics II(A)
*Advanced Macroeconomics I(A)	Real Analysis(A)	Functional Analysis(A)
Probability Theory(A)	Time Series Analysis(A)	Ordinary Differential Equations(A)
Partial Differential Equations(A)	Basic Topology(Pass)	Linear Algebra II(A)

** Represent graduate course*

RESEARCH INTERESTS

Applied Microeconomics, Uncertainty and Risk, Financial Economics, Econometrics and Behavioral Economics.

WORKING PAPER

Uncertainty Premium and Margin-Trading Asymmetry in China's A-share Market

with Prof. Nan Li and Shuai Xin (Shanghai Jiao Tong University)

Dec. 2022 - Oct. 2023

- Independently constructed a macro uncertainty index tailored for China on the basis of Jurado et al. (2015), which is the basis for a more accurate assessment of market pricing efficiency.
- Addressed selection bias when examining pricing efficiency, learned IPCA models and helped the robustness check.

RESEARCH EXPERIENCE

Coarse Correlated Equilibrium in Competitive Information Disclosure

Shanghai Jiao Tong University

Research assistant for Prof. Weicheng Min

Aug. 2021 - Present

- Built on Au and Kawai (2020) and solved the equilibrium when senders persuade a receiver with reservation value.
- Conducted an in-depth review of the literature in coarse correlated equilibrium.

Evolutionary Game on Government Subsidy and New Energy Vehicles

Shanghai Jiao Tong University

Personal Project

Sep. 2022 - Jan. 2023

- Model an evolutionary game and engaged data in China to analyze interactions between subsidies and investment.
- Mastered equilibrium point analysis in ODE and proficiently used Matlab to calibrate and simulate.

READING GROUPS

Microeconomics Reading Group

Apr. 2023 - Present

Organized by Xi Zhi Lim, Delong Meng, and Weicheng Min

- Extensively read literature in double auction, choice theory, uncertainty, Bayesian persuasion and matching.
- Presented four recent papers on liquidity risk, stable matching, correlated equilibrium and information disclosure.

SKILLS

Programming: MATLAB, R, Stata, Dynare, Python, R and C++.

English: TOEFL: 109 ; GRE 166 + 170; IELTS:7.5.