Charlie Qu

Ph.D CANDIDATE IN ECONOMICS

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EDUCATION

Fordham University — New York, NY
Ph.D. Candidate in Financial Economics — Expected 05/2023

- GPA: 3.81
- Omicron Delta Epsilon International Honor Society for Economics

Duke University — Durham, NC
M.A. Economics, advised by professor Edward Tower — 05/2018

- President's list (2016 Fall)

Stanford University — Palo Alto, CA
Summer Session — 06/2014-08/2014

Portland State University — Portland, OR
B.S. Mathematics — 06/2016

- President' list (2012 Spring, 2012 Summer, 2013 Winter, 2013 Spring, 2013 Summer, 2015 Summer)
- Omega Rho Honor Society for OR & Management

WORKING EXPERIENCE

Fordham University — New York, NY
Teaching Fellow of PhD Econometrics, Macroeconomics, PhD Math Camp — 01/2019-present

- Taught PhD applied econometrics recitations focusing on R coding with problems in hypothesis test, 2SLS, RD, DID, nonparametric statistics and generalized regression.
- Taught macroeconomics class with frameworks of Mankiw and Barro, dynamic programming included.

Duke University, Department of Mathematics — Durham, NC
Teaching Assistant of financial math and derivatives — 08/2017-05/2018

- Evaluate papers on the trading performance of groups in class trading contest, with comparing strategies by value, momentum, stochastic oscillator, moving average, and Markowitz portfolio.

Providence Health & Services — Portland, OR
Statistical Consultant advised by professor Mara Tableman — 04/2014-06/2014

- Construct logistic model, random forest, KNN and LDA models to evaluate the performance of 2 doses given patient data of 18 different attributes.

RESEARCH EXPERIENCE

Fordham University, Peking University NSD — New York, NY
Graduate Research Assistant of PhD program — 06/2019-08/2019

- Assisted research of the joint PhD program by Fordham Gabelli Business School and Peking University with econometrics modeling, data processing and mining, sensitivity test, identification, calibration and literature review.

Duke University, Fuqua School of Business Durham, NC
Research Assistant for Alon Brav, Wei Jiang & Tao Li 03/2017 - 03/2018

- Construct investment fund dataset from Edgar and Compustat for paper by Brav, Jiang, and Li (2018).
- Summarize instrumental variables from leading journal papers.
- Complete two peer-reviewed asset pricing paper reports; reproduced key tables from corporate governance papers.

Portland State University, Department of Mathematics Portland, OR
Research Associate, advised by professor Bin Jiang 12/2015 - 06/2016

- Reproduce and complement paper "Gauss Jordan Elimination Methods for the Moore-Penrose Inverse of a Matrix".
- Review cutting-edge papers in generalized inverses, ridge regression, LASSO, PCA, SVD, and generalized linear models.

AWARDS

Fordham Teaching Fellowship New York, 2020

Fordham PhD Fellowship New York, 2018

Duke Department of Economics Academic Merit Scholarship (13/82) Durham, 2017

PSU International Culture Service Program Portland, 2014-2015

PSU International Student Retention Scholarship (3/1272) Portland, 2012-2014

Barbara McDougall Scholarship (Sole winner for best annual academic performance within Department of Mathematics, 1/103) Portland, 2013

SKILLS

Software

- Expert in **R** (ARIMA, GARCH, 2SLS, Machine Learning and Bayesian Statistics on Github(charlieq3712); web scraping)
- Proficient in **MATLAB** (Time Series Analysis projects, ARIMA, GARCH, VAR, VECM)
- **Python**, **Excel**

Additional Methodology

- MSV & LMSV
- MZ regression
- RTC
- Jump Levy Processes
- MCMC
- Structural Modeling
- Copula-Based Models
- Quasi Experiment Design
- NLP

Membership

AFA | AEA | NABE | IAQF | IAAE | ASA