

Qi (Alfred) Fan

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EDUCATION BACKGROUND

- Singapore Management University, Lee Kong Chian School of Business** **Singapore**
Ph.D. in Business, Discipline of Finance Aug, 2020 - now
- Duke University, Economics Department** **Durham, NC, USA**
Master of Science, in Quantitative Financial Economics (GPA: 3.8/4.0) Aug, 2018 - May, 2020
- Courses: (Ph.D.) Macroeconomics, Econometrics, Continuous-Time Finance (M.A.) Financial Derivatives, Asset Pricing
- Nankai University, Business School** **Tianjin, China**
Bachelor of Management, in Financial Management (GPA: 3.75/4.0, Rank: 9/187) Sep, 2014 - Jun, 2018
- Courses: Financial Econometrics, Investments, Corporate Finance, Business Taxation, Monetary Banking

RESEARCH PUBLICATIONS

1. **Fan, Qi*** and Jiasheng Yang. "A Denoising Autoencoder Approach for Credit Risk Analysis". *Proceedings of the 2018 International Conference on Computing and Artificial Intelligence*, pp. 62-65. ([Article Link](#))
2. Lyu, Peihang and **Qi Fan***. "Empirical Analysis on Hedging CSI 300 Index Futures". *Modern Business* (Core Journal in China), vol.28, 2017, pp.94-97. ([Article Link](#))

WORKING EXPERIENCE

- Sep, 2019 - Mar, 2020** Research Assistant of Dr. Andrew J. Patton, Duke University
- Feb, 2019 - Dec, 2019** Research Assistant of Dr. Lingxia Sun, Nankai University
- Aug, 2019 - Dec, 2019** Teaching Assistant for Graduate Course, Duke University
ECON 672 Empirical Methods in Financial Econometrics ([Course Website](#))
- May, 2019 - Jul, 2019** Summer Intern of Derivative Research, CCB Futures Beijing

HONORS and AWARDS

- 2020 - now** Singapore Management University, Ph.D. Full Scholarship
- 2016** National University Mathematics Competition, Second Prize in Tianjin Division
- 2015 - 2017** Nankai University Scholarship; Department Scholarship of Nankai Business School

SKILLS AND CERTIFICATES

- Languages:** Chinese (Native), English (Proficient) and French (Intermediate)
- Programming:** MATLAB, L^AT_EX, Python, R, EViews, Stata and Git
- Certifications:** CFA program - Level I passed; China Actuaries Examination - 6/8 subjects passed