

Chao Shi

1424 Lauren Pl. Newark, DE 19702 | (302) 740-2199 | shichao@udel.edu | www.linkedin.com/in/shi-chao

Education

PhD, Quantitative Economics and Applied Econometrics May, 2019
University of Delaware, Newark, DE

Bachelor of Science, Mathematics and Economics May, 2014
University of Delaware, Newark, DE

Work Experience

Graduate Student Instructor | University of Delaware, Newark, DE Sept. 2016-Present

- Taught *Economic Issues and Policies* course by taking full responsibility of teaching, assigning homework, making exams, holding office hours, and grading over more than 300 students
- Taught *Introduction to Statistical Methods I* laboratory as a teaching assistant
- Received excellent student evaluation scores that surpassed course benchmarks for teaching quality (4.75/5)
- Gained International Teaching Assistant (ITA) certificate with highest level

Junior Consultant Internship | Haitong Securities, Kunming, China Jun.-Sept. 2011

- Initiated Minimizing Credit Risk reform procedure and provided stock risk consultancy service for clients
- Analyzed feasibility and tendency of investment in stocks for clients
- Administered issuance of letters of guarantee for VIP customers

Assistant Researcher Internship | Bank of China, Beijing, China Jun.-Sept. 2010

- Managed asset liability and tracked net interest margins in Asset Liability Management group
- Participated research in China's Monetary Policy and Asset Pricing project and contributed to the publications in China Finance

Dining Services (Seasonal) | University of Delaware, Newark, DE Feb.- Dec.2010

- Took charge of cashier and served food to students

Research Experience

PhD Researcher, University of Delaware Sept. 2014-Present

- Tested stationarity and seasonality of the U.S. monetary base data, performed dynamic forecast, and evaluated the predictive power with time-series ARIMA model
- Estimated the U.S. macroeconomic outcomes, reported Granger causality, and forecasted error variance decomposition using VAR and augmented VAR model
- Performed residual-based cointegration test and forecasted the long-run money balance using VECM model
- Estimated the effect of human capitals on the U.S. labor supply using binomial Probit, binomial Logit, and ordered Logit model with identifying abnormal observations and testing multi-collinearity
- Determined general equilibrium and decision rule using the multiple heterogenous agent model (Aiyagari model)

Research Assistant, University of Delaware Sept. 2014-Jun. 2016

- Collected and managed large dataset from Panel Study of Income Dynamics (PSID) and Bureau of Labor Statistic (BLS) using SAS, Stata, and Excel
- Presented University of Delaware Economic Seminar Series at Drexel University

Mathematics Discourse in Geometry, University of Delaware May-Jul. 2012

- Analyzed high school teachers' teaching methodologies in geometry
- Participated in the development of the Mathematics Proof Tool (MPT) and wrote a report of analysis

Skills

Computer Skills: Proficient in SAS, Stata and MS office; Working knowledge of Matlab, Python, Maple, Minitab, E-views, and Transana.

Language: Native speaker of Mandarin. Basic in Japanese.

Activities/Honors

Department of Economics, Full year scholarships and stipend Sept. 2015 - Present

CSSA (University of Delaware Chinese Students and Scholars Association), Member Oct. 2010 - Present

Boys and Girls Club of Delaware, Volunteer in tutoring Jan. 2014 - Mar. 2014