

Anran Chen

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Skills

Programming: R, Python, C++, LaTeX

Mathematics: Stochastic Calculus, Randomized Procedure

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

University of Minnesota Twin Cities, School of Science & Engineering

Minneapolis, MN

Bachelor of Science in Mathematics [GPA 3.91]

May 2020

- Coursework: Multivariable Calculus, Theory of interest, Intermediate Microeconomics, Mathematical Finance, Honor Analysis (I and II), Intermediate Macroeconomics, Introduction to Econometrics, Probability-Statistic Theory

Shandong University of Finance and Economics

Shandong, China

Bachelor of Economics [GPA 3.74]

May 2020

- Coursework: Advanced Algebra, Accounting, Differential Equations, Probability Theory and Mathematical Statistics, Financial Economics, Finance, Randomized Procedure

Research Papers

- Research on the price risk measurement model of inventory pledge financing based on VaR-GARCH method (Undergraduate thesis: Shandong University of Finance and Economics).
Abstract: Based on the analysis of the statistical characteristics of inventory yield, this paper studies the yield risk of steel, constructs and compares the VaR-GARCH (1,1) model, VaR-EGARCH (1,1) model and VaR-TGARCH (1,1) model, and measures the yield risk of inventory.
- Xuezhong Chen, Yang Liu, Anran Chen, Price Risk Measurement Model of Pledge Financing of Lending Institution in Natural Rubber Supply Chain Based on VaR_GARCH Method, 9th International Conference on Logistics, Informatics and Service Science (LISS2019), 26-29, July 2019, Maryland, USA
- Guoqing Yang, Wenjuan Chen, Anran Chen, VeryTrue Operators on Quasi-pseudo-MV Algebras. Liu Y., Wang L., Zhao L., Yu Z (eds). Advances in Natural Computation, Fuzzy Systems, and Knowledge Discovery. ICNC-FSKD 2019. Advances in Intelligent Systems and Computing, Vol 1074, pp.781-790. Springer, Cham
- Research on Performance Evaluation of Disabled Persons' Welfare Fund
Abstract: This paper makes an investigation and Research on the current situation and future development of disabled fund. In the study, we chose the disabled welfare fund in the disabled fund as an example, and the value preservation and value of the disabled welfare fund was the research focus.

Additional Information

- Languages: Mandarin, English
- Won second place in college competition as a member of class basketball team