

# YICHEN SHAO

(213) 880-6815

Bronxville Glen Dr, New York, NY, 10708

[yshao14@fordham.edu](mailto:yshao14@fordham.edu)

## EDUCATION

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### **Fordham University, New York, NY**

Ph.D. Candidate in Quantitative Economics, 2021 (Expected), GPA: 3.7/4.0

Primary Advisor: Johanna L. Francis

### **University of Southern California, Los Angeles, CA**

M.A. in Applied Economics, 2014

### **East China Normal University, Shanghai, China**

B.A. in Economics, 2012

## ACADEMIC EXPERIENCE

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### **2017 - Present    Lecturer, Fordham University**

Instructor (with full responsibility) for Basic Macroeconomics and Basic Microeconomics

### **2016 - 2017    Research Assistant, Fordham University**

Research assistance for Prof. Patricia Gomez-Gonzalez and Prof. Johanna Francis

Project 1: Measuring the Macroeconomic Impact of Negative Interest Rate Policy (NIRP) in Europe

Project 2: Implication of Deposit Rate Deregulation in U.S. to China

### **2015 - 2017    Graduate Assistant, Fordham University**

Tutors for Basic Microeconomics, Basic Macroeconomics, Statistics I, Stats

Decision Making, and Math for Economists (Graduate Level).

## RESEARCH INTEREST

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Primary            Macroeconomics and Monetary Policy

Secondary        Macro Finance

## WORKING PAPERS

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The Bank Lending Channel under Great Moderation and Great Recession

Effects of Unconventional Monetary Policies: A Focus on the Exit Period

Equity Premium Puzzle: A New Approach with Lifetime Discretionary Consumption and Long Run Risks

*(with Lew Altfest)*

## PROFESSIONAL EXPERIENCE

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2018 - 2019    Macroeconomics Research Consultant, Altfest Personal Wealth Management, New York, NY

2016 - 2017    Policy Research Intern, UNICEF, New York, NY

## AWARDS

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2017 - 2019    GSAS Teaching Fellowship, Fordham University

2015 - 2017    GSAS Graduate Assistantship, Fordham University

## **SKILLS**

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Tools	Stata, Matlab, R, Python, SQL, EViews, Latex, Microsoft Office
Knowledge	Times series, Dynamic programming, Bayesian estimation, nonparametric statistics
Language	Chinese (native), English (fluent), Japanese (basic)

## **References**

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Johanna L Francis

Associate Professor of Economics, Department Chair

Department of Economics

Fordham University

+1 718-817-4048

ajofrancis@fordham.edu

Philip Shaw

Associate Professor of Economics

Department of Economics

Fordham University

+1 718-817-3564

Pshaw5@fordham.edu

Arunima Sinha

Associate Professor of Economics

Department of Economics

Fordham University

+1 212-636-6372

Asinha3@fordham.edu