Yajie Sun

508-762-8255 | Yajisun@clarku.edu | linkedin.com/in/yajie-sun-417ba720b/

SUMMARY

Actively seeking full time or internship opportunities related to Economist or Data Scientist. Passionate about business analysis and decisions based on economic and statistical insights.

EDUCATION

Clark University   Worcester, MA
Ph.D. in Economics (GPA 4.0/4.0)   *Sep. 2017 – May 2023*
Research Interest: Development Economics, Household Finance, Financial Fragility   *Advisor: Magda Tsaneva*

University of International Business and Economics (UIBE)   Beijing, China
M.S. in Finance (GPA 3.84/4.0)   *Aug. 2015 – May 2017*

Southwestern University of Finance and Economics (SWUFE)   Sichuan, China
B.S. in Insurance (GPA 3.8/4.0)   *Aug. 2011 – May 2015*

EXPERIENCE

Teaching Assistant, Clark University   Fall 2018 - Spring 2022
- Held the discussion sessions and Helped professors grade the homework and quiz of courses, and answered questions about courses, including Econometrics, Introduction to Development Economics, Macroeconomic Theory, Economics and The World Economy.

Researching Assistant, Clark University   Summer 2018 - 2021
- Use Python to crawl commercial house price data of 34 provinces in China.
- Use Python to crawl and count specific words in official newspapers in China using WiseSearch Database.

Investment Assistant Internship, Guodu Securities   Jan 2016 - Mar 2016
- Worte the industrial research report including new energy industry and environmental protection industry.
- Participated in the program of pledge-style stock repurchase.

PROJECTS

Nearby enrollment policy and education inequality(in progress)   2021 Fall
- Constructed a difference-in-difference model to evaluate the effectiveness of nearby enrollment policy on education inequality.

Household Financial Fragility and Bank Stability   2020 Fall
- Constructed a new index for household financial fragility including both Asset Liquidity and Solvency.
- Built the nonlinear model to discover the relationship between probability of default and household solvency.
- Applied *calibration method* and *stress test* to detect the impact of household financial fragility on bank stability through macroeconomic shocks in China and found that the decrease in deposit rate have stronger impact on the household defaulted rate and bank stability compared to the increase of unemployment rate.

Household Indebtedness and Health Outcomes   2019 Fall
- Deployed *Instrumental Variable* (average annual province level house price) method and *province fixed effects* to identify the causal effect of mortgage indebtedness on household health condition depending on the data of The China Family Panel Studies (CFPS) in 2016.
- Discovered that the mortgage indebtedness has significant effect on mental health but insignificant effect on physical health of homeowners. Multi-house homeowners are less likely to have better mental health when facing with mortgage comparing to one-house homeowners.

PUBLICATIONS

Jizhang,**Yajie Sun**, Jianlong Zhang, *Does the Excessive Risk of Household Debt Exist in China?*, Journal of Hebei University of Business and Economics, 2020.

Technical Skills

Programming Languages: SQL, Python, R, Stata, Matlab, LaTex
Visualization Tool: Tableau, PowerBI
Economics: Causal Inferences and Econometrics - Logit, Probit and Tobit model, Instrumental variable (IV), Difference- In- Differences (DID), Regression Discontinuity (RD), Fixed effects and random effects, Coarsened Exact Matching (CEM), Propensity Score Matching (PSM).
Machine Learning: Linear Regression, Logistic, Decision Tree, Random Forest, Boosting Method, Neural Network.