

Anlu Xing

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PROFESSIONAL PROFILE

Professional with over four years' experience in effectively utilizing Stata, Python, Matlab, etc. to manage and analyze data and perform as a research assistant for professors. Familiar with working with large datasets and econometric analysis. Passionate about research in public health and development.

SKILLS

Stata & Python: | Panel Data & Time Series Analysis | Regression Models | Machine Learning & Visualization |
Matlab: | Numerical Optimization | Statistical Analysis | Simulation | Calibration | GMM | SEM | Interpolation |
Languages \ Software: | R | Python | HTML | LaTeX | MySQL | markdown | Git Bash | VB | C | Microsoft Office |
Databases: | COMPUSTAT | CRSP | Bloomberg | NIPA | CPS | Database Management | Policy Evaluation |

EDUCATION

10/2015 (expected)	Data Science , Johns Hopkins University	GPA: 99.3/100	Baltimore, Maryland
05/2015	MS in Economics , Arizona State University	GPA: 3.61/4.0	Tempe, Arizona
07/2011	BS in Economics , Zhejiang University	GPA: 3.94/4.0	Hangzhou, China

FIELD OF INTEREST

Development, Public Health, Econometrics, Health Economics, Education Economics, Finance

PROJECT EXPERIENCE

09/2014 - 05/2015 Rural-urban Capital-labor Ratio Gap and Financial Constraints

Arizona State University

Tempe, Arizona

- Analyzed firm-level data extracted from China's Industry Survey Database, a large panel datasets with a total of 1,500,000 observations, and recognized a significant rural-urban capital-labor ratio gap with Stata.
- Utilized logit regression, switching regression and clustering techniques in investment equations to develop a financial constraints measure; performed MLE in Python to estimate the parameter of investment equations.
- Quantitatively evaluated the effects of financial policy and the household registration policy on the gap.
- Rectified endogeneity issues by utilizing first-difference estimators and 2SLS with instrument variables.

08/2014 - 01/2015 Early Childhood Cognitive Development, Obesity, Poverty & Human Capital

Arizona State University

Tempe, Arizona

- Extracted the first grader's reading scores, weights, heights and socioeconomic status information from randomized control trials (RCTs) to construct measures of cognitive development, obesity and poverty.
- Conducted quantile regressions of reading scores on obesity measures and control variables; found obesity significantly affects cognitive development in a quadratic way on the 90th percentile of the reading score.
- Developed accurate and effective school-level and individual-level poverty measure to evaluate the effect of poverty on early childhood cognitive development and human capital accumulation in Stata.
- Identified the optimal model with cross validation and achieved a test accuracy of 80.5%.

05/2014 - 12/2014 Idiosyncratic Volatility & Stock Returns: COMPUSTAT and CRSP Databases

Arizona State University

Tempe, Arizona

- Constructed 25 portfolios and idiosyncratic volatility measures and performed principal component analysis (PCA) to successfully identify two factors in the factor model with Python.
- Designed a statistical test with valid hypothesis to examine the precision of idiosyncratic volatility measure by cross-sectional and time series analysis in Stata with data from CRSP and COMPUSTAT.
- Conducted data visualization and other explanatory analyses and created well-explained and detailed reports.

01/2014 - 05/2014 Optimal Threshold Regulation Policy on the Stock Market: Bloomberg Database

Arizona State University

Tempe, Arizona

- Collected the firm's financial data of a typical country with threshold policy from Bloomberg with Stata.
- Constructed a model of underinvestment loss to show the existence of an optimal threshold and its effects.
- Exploited a natural experiment (the 2008 financial crisis), a control group and a treatment group in China to perform a difference-in-difference estimation and evaluate the effects of the optimal threshold.

01/2013 - 05/2013 Real Business Cycle Model Calibration: NIPA Database

Arizona State University

Tempe, Arizona

- Extracted data from NIPA and performed model computation and calibration with Stata and Matlab.
- Actively collaborated with team members by contributing in group meetings on methodology discussions, taking responsibility for task of programming and communicating efficiently with other group members.
- Drafted the report of calibration results and prepared slides for the group presentation.

RESEARCH ASSISTANCE EXPERIENCE

05/2011 - 05/2012 Research Assistant: Statistical & Regression Analysis, Data Mining and Reports

Zhejiang University

Hangzhou, China

- Updated the firm's innovation data with MySQL and extracted the selected data from the database to Stata.
- Assisted in developing models, performing regression analysis to evaluate the relation between innovation behavior, financial status and the enterprises' performance and implementing program code with Stata.
- Drafted literature reviews and reports to prepare for publication and conducted background investigations.

05/2011 - 08/2011 Research Assistant: Data Extraction, Data Merging, Data Cleaning and Interpolation

Zhejiang University

Hangzhou, China

- Collected and entered data for 17,159 Chinese listed enterprises regarding financial information and the backgrounds of CEOs and directors from multiple resources and performed basic statistical analysis.
- Merged the linked data with multiple databases including National Manufacturing Enterprise Database.
- Cleaned data by proper selection, interpolated quarterly data into monthly data and imputed missing values.

TEACHING ASSISTANCE EXPERIENCE

08/2013 - 05/2015 Teaching Assistant: Statistics, Regression, etc.

Arizona State University

Tempe, Arizona

- Assisted in teaching Business Statistics, Applied Regression Analysis, Labor Economics, Education Economics, Industrial Organization, etc.: ran review sessions and lectured on relevant topics.
- Efficiently communicated with professors and assisted with exam proofreading and homework grading.
- Interacted individually with students and helped with problem solving; held office hours twice a week.