

Keran Song

February 1, 2016

CONTACT 1204 Westbury Pointe Dr Apt 101, Brandon, FL 33511 Mobile: +1-305-297-5688
INFORMATION Email: keran.song@citi.com

EDUCATION **Florida International University, Miami, FL**
Ph.D., Department of Economics July 2015
• Dissertation topic: Business Cycle Effects on US Sectoral Stock Returns
• Research field: Macroeconomics, Financial Economics, Applied Econometrics Time Series, Development Economics, International Trade
• Advisor: Prasad Bidarkota
M.A., Department of Economics December 2010

Lanzhou University of Finance and Economics, Lanzhou, China
M.A., School of Economics and Trade July 2009
• Thesis topic: Research on Asymmetric Trade Benefit Distribution between China and USA
B.A., School of Economics and Trade July 2004
• Thesis topic: Status of Anti-Dumping against China and Analysis of China's Strategy

CERTIFICATIONS SAS Certified BASE Programmer for SAS 9
SAS Certified ADVANCED Programmer for SAS 9

ECONOMETRICS AND STATISTICS ANALYSIS **Time series analysis**
• Utilize univariate **GARCH** and **GJR GARCH** to investigate symmetric and asymmetric business cycle effects on US sectoral stock returns
• Apply **ARCH-M** model to examine asymmetric business cycle risk effects on US sectoral stock returns
• Employ **DCC GARCH** model to interpret dynamic conditional comovement between business cycle and US sectoral stock returns
• Practice **VAR** and **Forecast Error Variance Decomposition** to explore possible business cycle effects on interaction among US sectoral stock returns
• Implement **Cointegration** and **Error Correction** to discuss the relationship between international trade and economic gap for US and China

Other Econometrics and Statistics analysis
• OLS, GLS, panel data analysis, ANOVA
• Construction of Probabilistic model, like **Copula** and **general joint distribution**
• Extensive use of descriptive measures, distributional probability theory, hypothesis testing, robustness testing, etc.

SOFTWARE PRACTICES
• **R: Writing Programs for estimating Econometrics models** like univariate and bivariate GARCH, processing data, drawing figures, etc.
• **SAS**: Manipulating numeric and character data by SQL and SAS macros, etc.
• **Stata**: Data analysis and statistical descriptive analysis
• **Microsoft Office**: Word, Excel, PowerPoint, etc.
• **Other applications**: GAUSS, E-Views, LaTeX

WORK EXPERIENCE

September 2015 to present

- **Model/Scoring/Analysis-Analyst 4**

Florida International University, Miami, FL

- **Instructor** **I**
Fall 2013, Fall 2014
Intermediate Macroeconomics, Measurement and Analysis of Economic Activity
- **Teaching Assistant** **T**
Fall 2009 to present
Undergraduate level: Principles of Microeconomics, Principles of Macroeconomics, Econometrics, Money and Banking, Measurement and Analysis of Economic Activities
Graduate level: Macroeconomics II, Econometric Method I, Math Methods in Economics

Lanzhou University of Finance and Economics

PUBLICATIONS

- **Class advisor** **C**
August 2005 to July 2006
Supervised 120 freshmen majored in International Trade for one year
- **Instructor** **I**
August 2005 to July 2006
Principles of Microeconomics

WORKING PAPERS

- **Keran Song, Prasad Bidarkota, (2015)** “Asymmetric Business Cycle Effects on US Sectoral Stock Returns”, Paper and Proceedings: Academy of Economics and Finance, 2015 **K**
- **Keran Song, Beirong Shi, (2009)** “China’s Exports to the USA are expanding the Economic Gap between Them”, Journal of Lanzhou Commercial College, Vol 25, No. 5, 87-95.
- **Keran Song, Beirong Shi, (2009)** “Reviews of Prebisch Economic Thought”, Modern Business Trade Industry, No. 7, 26-28.

WORKING IN PROGRESS

- **Tingjun Zhu, JiexiuGuo, Keran Song, (2008)** “Spatial Variability of Economy Openness and Correlation Analysis of Economy Development of Gansu Province.” Gansu Social Sciences, No. 6, 57-60.

HONORS AND REWARDS

- **Keran Song, “Chinese Business Cycle Effects and Time Varying Predictability on US Sectoral Stock Returns”** **K**
March 2015
- **Keran Song, “US Sectoral Stock Returns over the Business Cycle”** **K**
October 2012

PRESENTATIONS

- **Keran Song, “Business Cycle Effects on Interaction among US Sectoral Stock Indices”**

Citigroup, Tampa, FL

Florida International University, Miami, FL

- **T**

Keran Song

February 1, 2016

eachin Annual Meeting, Jacksonville, FL

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August 2009 to August 2015

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Keran Song

February 1, 2016

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December 2014

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