

My code samples can be accessed at the following link:

https://github.com/Cheng-Jipeng/code_samples

This is a paper list in which I have gone through or replicated most of the papers. This may support your evaluation on my interests and ability.

The papers that my writing sample heavily relies on:

Arkolakis, C., Costinot, A., & Donaldson, D. (2018). The Elusive Pro-Competitive Effects of Trade. *The Review of Economic Studies*, 35. <https://doi.org/10/ggnm8h>

Baldwin, R. E., & Robert-Nicoud, F. (2008). Trade and growth with heterogeneous firms. *Journal of International Economics*, 74(1), 21–34. <https://doi.org/10/dh3vzz>

Bertoletti, P., & Etro, F. (2017). Monopolistic Competition When Income Matters. *The Economic Journal*, 127(603), 1217–1243. <https://doi.org/10/gbv8k7>

Bertoletti, P., Etro, F., & Simonovska, I. (2018). International Trade with Indirect Additivity. *American Economic Journal: Microeconomics*, 10(2), 1–57. <https://doi.org/10/gdzmms>

Boucekkine, R., Latzer, H., & Parenti, M. (2017). Variable markups in the long-run: A generalization of preferences in growth models. *Journal of Mathematical Economics*, 68, 80–86. <https://doi.org/10/f9kv8b>

Brander, J., & Krugman, P. (1983). A “reciprocal dumping” model of international trade. *Journal of International Economics*, 15(3-4), 313–321. doi:10.1016/s0022-1996(83)80008-7

Bykadorov, I., Ellero, A., Funari, S., Kokovin, S., & Molchanov, P. (2016). Painful Birth of Trade Under Classical Monopolistic Competition. *SSRN Electronic Journal*. <https://doi.org/10.2139/ssrn.2759872>

De Loecker, J., Goldberg, P. K., Khandelwal, A. K., & Pavcnik, N. (2016). Prices, Markups, and Trade Reform. *Econometrica*, 84(2), 445–510. <https://doi.org/10/f8gk3j>

Grossman, G. M., & Helpman, E. (2015). Globalization and Growth. *American Economic Review*, 105(5), 100–104. <https://doi.org/10.1257/aer.p20151068>

Mrázová, M., & Neary, J. P. (2017). Not So Demanding: Demand Structure and Firm Behavior. *American Economic Review*, 107(12), 3835–3874. <https://doi.org/10.1257/aer.20160175>

Naito, T. (2017). Growth and welfare effects of unilateral trade liberalization with heterogeneous firms and asymmetric countries. *Journal of International Economics*, 109, 167–173.

Ourens, G. (2016). Trade and growth with heterogeneous firms revisited. *Journal of International Economics*, 100, 194–202. <https://doi.org/10/f8rbb3>

Ourens, G. (2020). The long-term impact of trade with firm heterogeneity. *Review of World Economics*, 156(4), 887–919. <https://doi.org/10.1007/s10290-020-00384-0>

Macroeconomic papers replicated by me:

Banerjee, R., Devereux, M. B., & Lombardo, G. (2016). Self-oriented monetary policy, global financial markets and excess volatility of international capital flows. *Journal of International Money and Finance*, 68, 275–297. <https://doi.org/10.1016/j.jimonfin.2016.02.007>

Barattieri, A., Cacciatore, M., & Ghironi, F. (2021). Protectionism and the business cycle. *Journal of International Economics*, 129, 103417. <https://doi.org/10.1016/j.jinteco.2020.103417>

Bernard, A. B., Eaton, J., Jensen, J. B., & Kortum, S. (2003). Plants and Productivity in International Trade. *American Economic Review*, 93(4), 23. <https://doi.org/10.1257/000282803769206296>

Bilbiie, F. O., Ghironi, F., & Melitz, M. J. (2012). Endogenous Entry, Product Variety, and Business Cycles. *Journal of Political Economy*, 120(2), 304–345. doi:10.1086/665825

Bilbiie, F. O., Ghironi, F., Melitz, M. J., Midrigan, V., & Rotemberg, J. J. (2007). Monetary Policy and Business Cycles with Endogenous Entry and Product Variety [with Comments and Discussion]. *NBER Macroeconomics Annual*, 22, 299–379. <https://doi.org/10.1086/ma.22.25554968>

Coibion, O., Gorodnichenko, Y., Kueng, L., & Silvia, J. (2017). Innocent Bystanders? Monetary policy and inequality. *Journal of Monetary Economics*, 88, 70–89. <https://doi.org/10.1016/j.jmoneco.2017.05.005>

Ghironi, F., & Melitz, M. J. (2005). International Trade and Macroeconomic Dynamics with Heterogeneous Firms. *The Quarterly Journal of Economics*, 120(3), 865–915. doi:10.1093/qje/120.3.865

Jordà, Ò. (2005). Estimation and Inference of Impulse Responses by Local Projections. *American Economic Review*, 95(1), 161–182. <https://doi.org/10.1257/0002828053828518>

Melitz, M. J. (2003). The impact of trade on intra-industry reallocations and aggregate industry productivity. *Econometrica*, 71(6), 1695–1725. <https://doi.org/10/b2jsw5>

Deep learning and applied finance papers replicated by me:

Cardoso, J. V. de M., Ying, J., & Palomar, D. P. (2020). Algorithms for Learning Graphs in Financial Markets. *ArXiv:2012.15410 [Cs, Eess, q-Fin]*. <http://arxiv.org/abs/2012.15410>

Krauss, C. (2017). Statistical arbitrage pairs trading strategies: Review and outlook. *Journal of Economic Surveys*, 31(2), 513–545. <https://doi.org/10.1111/joes.12153>

Li, W., Bao, R., Harimoto, K., Chen, D., Xu, J., & Su, Q. (2020). Modeling the Stock Relation with Graph Network for Overnight Stock Movement Prediction. *Proceedings of the Twenty-Ninth International Joint Conference on Artificial Intelligence*, 4541–4547. <https://doi.org/10.24963/ijcai.2020/626>

Papers that I have translated for Econometric Circle:

Jann, B. (2008). The Blinder–Oaxaca Decomposition for Linear Regression Models. *The Stata Journal: Promoting Communications on Statistics and Stata*, 8(4), 453–479. <https://doi.org/10.1177/1536867X0800800401>

Kehoe, T. J., Pujolàs, P. S., & Rossbach, J. (2017). Quantitative Trade Models: Developments and Challenges. *Annual Review of Economics*, 9(1), 295–325. doi:10.1146/annurev-economics-080614-115502

Spears, D. (2020). Exposure to open defecation can account for the Indian enigma of child height. *Journal of Development Economics*, 102277. <https://doi.org/10.1016/j.jdeveco.2018.08.003>

Papers relevant to dynamic individual trade welfare that I am interested in:

Caliendo, L., Dvorkin, M., & Parro, F. (2019). Trade and Labor Market Dynamics: General Equilibrium Analysis of the China Trade Shock. *Econometrica*, 87(3), 741–835. <https://doi.org/10.3982/ECTA13758>

Foellmi, R., & Zweimüller, J. (2004). Inequality, market power, and product diversity. *Economics Letters*, 82(1), 139–145. <https://doi.org/10.1016/j.econlet.2003.06.003>

Handbury, J. (2020). Comment on “On the Heterogeneous Welfare Gains and Losses from Trade” by Daniel Carroll and Sewon Hur. *Journal of Monetary Economics*, 109, 17–19. <https://doi.org/10.1016/j.jmoneco.2019.10.008>

Lee, E. (2020). Trade, inequality, and the endogenous sorting of heterogeneous workers. *Journal of International Economics*, 125, 103310. <https://doi.org/10.1016/j.jinteco.2020.103310>

McCalman, P. (2018). International trade, income distribution and welfare. *Journal of International Economics*, 110, 1–15. <https://doi.org/10.1016/j.jinteco.2017.10.002>

Nigai, S. (2016). On Measuring the Welfare Gains from Trade Under Consumer Heterogeneity. *The Economic Journal*, 126(593), 1193–1237. <https://doi.org/10.1111/eoj.12192>

Osharin, A., Thisse, J.-F., Ushchev, P., & Verbus, V. (2014). Monopolistic competition and income dispersion. *Economics Letters*, 122(2), 348–352. <https://doi.org/10.1016/j.econlet.2013.12.029>

Ravikumar, B., Santacreu, A. M., & Sposi, M. (2019). Capital accumulation and dynamic gains from trade. *Journal of International Economics*, 119, 93–110. <https://doi.org/10.1016/j.jinteco.2019.04.009>

Textbooks (in English) for self-teaching:

Angrist, J. D., & Pischke, J. S. (2008). *Mostly harmless econometrics*. Princeton university press.

Hacker, D., & Sommers, N. (2011). *A Writer's Reference with Writing in the Disciplines*.

Macmillan.

Hilpisch, Y. (2014). *Python for Finance: Analyze big financial data*. " O'Reilly Media, Inc.”.

Liu, H. (2013). *Getting started with LATEX*, Beijing.

McCandless, G. (2008). *The ABCs of RBCs: an introduction to dynamic macroeconomic models*.

Harvard University Press.

Wang, J., & Wang, X. (2019). *Structural equation modeling: Applications using Mplus*. John

Wiley & Sons.

Zhang, A., Lipton, Z. C., Li, M., & Smola, A. J. (2021). *Dive into deep learning*. arXiv preprint

arXiv:2106.11342.