Wen Maocong

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EDUCATION BACKGROUND

Shanghai University of Finance and Economics, Shanghai, China 09/2020 – 07/2024
Bachelor of Science in Applied Mathematics (GPA: 85.61/100; Rank: 12/106)

INTERNSHIPS

China International Capital Corporation Wealth Management 07/2023 – 10/2023
Product and Solutions Tribe - Product Research Operations Intern

- Developed a versatile Python script to automate 80% of manual tasks and refactored the code of 10 robots in the operations department, using Docker container configuration and scheduled scripts for automation.
- The script has demonstrated 100% accuracy in generating instruction lists for related trading reports, creating transaction reports for risk management, issuing alerts for errors in strategy-line reconciliation, monitoring the arrival of quantitative data, and providing updates on the status of the data platform.
- A comprehensive development, testing, and production pipeline was established to deploy the previously manually updated and iterated automation robot scripts into Docker containers, standardizing script updates and iterations. Resulted in a 40% improvement in the overall stability of the automated monitoring system.

Shanghai Pansong Private Equity Fund Management Co., Ltd. 12/2022 – 04/2023
Quantitative Researcher - Portfolio Optimization Division

- Boosted portfolio optimizer speed by 15% with asynchronous computing, resulting in a 40% reduction in processing time for large-scale mathematical optimization problems.
- Enhanced optimizer performance now enables minute-level trade list generation, facilitating quicker financing, short-selling, and leverage operations with brokers, resulting in higher success rates for borrowing securities.
- Effectively integrated adaptive risk matrices across multiple timeframes in our quantitative model to enhance accuracy in simulating risks.

RESEARCH EXPERIENCES

Quantitative rental investment based on CS:GO
Leader of the project 10/2022 - 02/2023

- Utilized the Price-to-Rent Ratio investment theory, as well as maximized the utilization of indirect information between game skins, combining both traditional factors (such as the correlation coefficient between skin quantity and price) and non-traditional factors (the relevance of skin discussions on forums) to build a quantitative strategy.
- Crawled text data from game forums by JS and Python. Generated daily rent-to-price ratio (minimum rental price / minimum selling price) and dynamically adjust positions using a quantitative model to diversify risk and invest prudently.
- Made sentiment analysis on text data using Textblob and Transformers libraries, allowing the quantification of skin popularity and the identification of high Price-to-Rent Ratio gaming items with true investment potential.
- Deployed an automated trading Python script based on public leasing platform APIs, resulting in a net profit of nearly 12% within two months for the rental and sales system.

A classifier for subcategories of glass artifacts based on the SVM
Leader of the project 09/2022 - 10/2022

- Independence tests were conducted on factors affecting the categorization of glass types through chi-square analysis, revealing a strong association between glass type and surface weathering.
- A Support Vector Machine (SVM) was employed to derive distinct classification expressions for high

potassium and lead-barium glasses, achieving an accuracy rate of 95.7% on testing set.

- Chemical composition analysis of artifacts was performed using hierarchical clustering, resulting in the classification of artifacts into four subcategories. The results indicate that this classifier effectively distinguishes subcategories among weathered glass artifacts and exhibits good validity and interpretability.

HONORS & AWARDS

- China Undergraduate Mathematical Contest in Modeling Shanghai (CUMCM), Second Prize.
- 2023 Second-class People's Scholarship (Top 6%).
- 2022 Third-class People's Scholarship (Top 12%).

LANGUAGES & SKILLS

- **English proficiency:** IELTS: 7.0(L 7.0/R 8.5/W 6.0/S 5.5).
- **Programming:** Python, SQL.
- **Software and skeleton:** MySQL, Navicat, Git, Microsoft Office.

EXTRACURRICULAR ACTIVITIES

Head of Student Union Media Department 09/2021 - 06/2022

- Organized and planned media skills workshops.
- Managed the college's official WeChat account and published daily college-related posts.

HOBBIES

- **Interests:** Coding, Tennis.