

## EDUCATION

### Princeton University

Princeton, NJ

Master in Finance, Bendheim Center for Finance

Sep 2021 – May 2023

- **Anticipated Coursework:** Asset Pricing, Statistical Analysis of Financial Data, Financial Econometrics, Statistical Theory and Methods, Machine Learning

### Peking University, Guanghua School of Management

Beijing, China

Bachelor of Economics in Finance

Sep 2017 – June 2021

- **GPA & Honors:** 3.94/4.00 (1/160); National Scholarship (Top 1%), May 4th Scholarship (Top 1%), Arawana Scholarship (Top 1%), Freshman Scholarship (Top 5%), Merit Student of Peking University (Top 1%)
- **Relevant Coursework:** Mathematical Methods in Finance, Stochastic Analysis, Time Series Analysis, Asymptotic Statistics, Data Structure & Algorithm, Fixed Income Securities, Financial Econometrics, Regression Analysis

### The University of Chicago

Chicago, IL

Exchange student Program, Selected by Peking University

Sep 2019 – Dec 2019

- **GPA:** 4.0/4.0; **Coursework:** Financial Instruments (A+), Option Pricing, Multivariate Data Analysis, Econometrics

## PROFESSIONAL EXPERIENCE

### Goldman Sachs

Hong Kong, China

Strats Summer Analyst, EQ Securitized Derivatives Strats, Global Markets Division

July 2020 – Aug 2020

- Developed programs in Python and Slang to automatically extract, organize, enrich and visualize the data of structured derivatives trading and created a dashboard to display the newly created dataset
- Applied regression methods using Python to identify patterns in structured derivatives demand and gross credit, and explored their relationship with various variables including interest rates and market returns to provide insights for raising profits

### Trexquant

Stamford, CT (Remote)

Remote Intern, Global Alpha Researcher

Jan 2020 – Apr 2020

- Investigated recent academic research, and applied statistical techniques to develop market-neutral, medium-frequency Alphas from revenue, price target and EPS forecast data in sell-side databases (I/B/E/S)
- Identified useful variables using US weather data for predicting policy losses of insurance companies, wrote downloading scripts for the data in Python, created data visualization, and conducted Alpha research based on them

### Wizard Quant

Zhuhai, China

Summer Analyst, Quantitative Research

Jun 2019 – Aug 2019

- Performed statistical analysis on financial statement data and identified signals for Chinese stocks with R and Python
- Developed algorithms in Python for Alpha back-testing and performed in-depth study to improve the alpha performances

## PROJECTS & RESEARCH EXPERIENCE

### Peking University, Guanghua School of Management

Beijing, China

Research Assistant, Marginal Maximum Likelihood Estimates for Stochastic Volatility Models

Mar 2019 – Apr 2021

- Applied Ito-Taylor and Stratonovich-Taylor expansion on the Fisher information for the MMLE of SV model, developed programs in Mathematica and Python for its symbolic implementation, and derived its asymptotic properties

### UBS Global Markets Hackathon 2019: 2<sup>nd</sup> place

Oct 2019 – Nov 2019

- Constructed hedging strategies on a portfolio of bond assets, reducing the out-sample maximum drawdown by over 70%
- Applied statistical and machine learning methods including PCA to optimize the performance of the hedged portfolio

### MCM/ICM Mathematical Contest in Modeling 2019: Meritorious Winner

Jan 2019

- Constructed a model of the energy consumption of a fictional dragon and the ecosystem using ODE and PDE by MATLAB to estimate the ecological requirements and growing process of the dragon and conducted sensitivity analysis on it

### Bain Cup Competition 2018: Led a team of 4 to conduct consulting case analysis, Top 4 of China

May 2018

## LEADERSHIP

### Peking University Hedge Fund Association

Beijing, China

Quantitative Department President

Sep 2020 - Present

- Organized experience-sharing sessions and seminars on quantitative research and trading

## SKILLS & INTERESTS

- **Language:** Chinese Mandarin (native), Chinese Shanghainese (fluent)
- **Technical:** C/C++, Python, MATLAB, R, Mathematica | Microsoft Office | LaTeX
- **Interests:** Football, tennis, movies, calligraphy (received 10+ awards above the municipal level)