

Diwen (Didier) Deng

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EDUCATION

Columbia University – New York, NY

Sep 2020 - May 2022

BSOR, Operations Research: Financial Engineering Concentration, GPA: 3.85/4.0

Relevant courses: AI Applications in Finance, Financial Engineering, Simulation, Statistics, Stochastic Systems, Optimization, Databases, Analysis of Algorithms, Data Analytics, Game Theory, Application Programming for FE, Princing Models for FE
Honors and Certificates: Dean's List (2/2 semesters), Completed CFA Level I in 2020

University of Richmond – Richmond, VA

Aug 2017 - May 2020

BSBA, Business Administration: Finance Concentration, GPA: 3.82/4.0

Mathematics minor

Honors: Dean's List (6/6 semesters), ECRSB Scholarship (\$5000), BGS Honor Society (top 10%)

Relevant courses: Fixed Income & Derivatives, Corporate Finance, Investments, Machine Learning, Business Analytics

PROFESSIONAL EXPERIENCE

Sauma Captial, LLC – New York, NY

May 2021 - July 2021

Quantitative Research Intern, Wealth Management Project

- Developed data processing code to extract funds' data and clean 130 features to encapsulate them in fund pool object.
- Implemented LIME module (locally interpretable model-agnostic explanation) to explain the prediction results of the LSTM model, resulting a low interpretability of LSTM model to forecast funds' return based on its time-series data.

Deloitte Consulting – Shenzhen, China

Dec 2020 - Mar 2021

Quantitative Analyst Intern, Fintech Project

- Conducted ROI analysis to quantify the value of a Fintech initiative of a leading commercial bank in China.
- Utilized SQL to extract high- and low-stickness customers data to compare their contributions to the bank; discovered the significant difference between the two groups of customers, guiding future budget decisions.
- Developed ATM recall recommendation algorithm by researching applications of AI in the banking industry.

Everbright Securities Co. Ltd – Shenzhen, China

May 2020 - Aug 2020

Equity Research Intern, TMT Group

- Composed an equity research report of Transsion Holding Company (688036.SS) by conducting in-depth research on semiconductors, telecommunication, and electronics industries to guide future investments.
- Conducted valuation analysis on the compaby by forecasting earning and using DCF and comparable approach.

True Value Partners Investment LLC – Shenzhen, China

May 2019 - July 2019

Quantitative Research Intern

- Extracted the historical statistics of Index ETFs from Wind, developed a framework to mesuare and cluster win-rates and expected returns of these ETFs based on statistical signals with Python scripts.
- Analyzed 20+ international and domestic news articles per week and composed weekly investment advice reports to published on company's WeChat channel for general public.

PROJECT EXPERIENCE

Machine Learning on Credit Modeling, Project Leader – Richmond, VA

Mar 2020 - May 2020

- Built a logistic regression model to forcast customers' repayments, resulting in 0.96 accuracy, the 1st place in class.
- Utilized principle component analysis and one-hot encoding techniques to do the feature engineering.

LEADERSHIP & ACTIVITIES

Goldman Sachs Virtual Insights Series

June 2021 - July 2021

- Networked with Goldman Sachs professionals and gained insights to GS line of business and divisions

Champion | National Diversity Case Competition – Bloomington, IN

Feb 2020

- Helped 3M address the issue of the underrepresentation of minority groups in STEM, outcompeting 42 other teams

President & IT Specialist | Chinese Students & Scholars Association – Richmond, VA

Dec 2017 - Apr 2020

- Organized 10+ events promoting diversity and cultural exchanges, attracting 500+ attendees in total

SKILLS & CERTIFICATE

Programming Languages: Python (Pandas, numpy, matplotlib, etc.), R, SQL, SAS, Java, Tableau, MS Office

Languages: English (Fluent), Mandarin (Native), Cantonese (Basic)

Certificates & Awards: CFA Level 1; Bloomberg Market Concepts; 2nd place in the Mathematics Contest of Modeling

Organizations: AKPsi (Delta Zeta Chapter), Finance Society, URCSSA, Asian Echo (Music)