

# 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, Pricing 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 Capital, 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-stickiness 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 company 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 measure 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 forecast customers' repayments, resulting in 0.96 accuracy, the 1<sup>st</sup> 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; 2<sup>nd</sup> place in the Mathematics Contest of Modeling

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