

Kai Wang

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👤 OBJECTIVE

To obtain a Financial analysis / Data analysis position from an organization where I can bring my dedication, responsibility and passion and utilize my educational qualifications.

🎓 EDUCATION

New York University (NYU), New York Sept 2014 – May 2016

Master of Science in Financial and Risk Engineering (3.78/4.0)

Courses : Big Data in Finance, Financial Computing(C++), Quantitative Methods in Fin

Central University of Finance and Economics, Beijing, China Sept 2010 – July 2014

Bachelor of Science in Mathematics and Financial Mathematics (83/100)

Courses : Advanced Programming Language(C), Computation to Financial Engineering(Matlab)

👥 EXPERIENCE

Industrial and Commercial Bank of China Ltd. Beijing, China July 2013 – Mar 2014

Analyst Assistant Intern

- Assisted with pension fund processing, provided clients with personal financial planning
- Assisted with issuing of credit and examining letter of credit

⚙️ PROJECTS

Financial Computing (C++, libcurl)

July 2015

Evaluate the impact of earning report on stock price

- Retrieved historical price data from Yahoo Finance with libcurl
- Created STL containers to manage the stock prices and earning information
- Operated stock data with classes and arithmetic operators overloading and generated Excel graphs with Excel driver

R Packages Application (R)

Mar 2015

Used Hadoop and R to compute the Relationships of different stock prices.

- Estimated the copula parameters with copula packages.
- Tested multi-regression in factor model, GDP growth prediction with AR model.

Financial Data Processing (Hadoop + R)

Mar 2015

Used Hadoop and R to compute the Relationships of different stock prices.

- Written the Mapper and Reducer function to implement the linear regression Algorithm.
- Processed the 10 years of prices of set of stocks with MapReduce to get returns.

Portfolio Risk Management Analysis

Nov 2014

Developed macroeconomics factor models, fundamental factor models and statistical models to forecasting risks and potential returns.

- Integrated data with lookup and reference functions.
- Tested multi-regression and principle components analysis model with some out-of-sample

⚙️ SKILLS

- Programming Languages: C++, Java, R, Matlab, SQL
- Platform/Software: Excel, SPSS, MySQL, Hadoop