Zheng Wei

✉ zw874@nyu.edu · 📱 (+1) 347-935-6025 · in https://goo.gl/GjQTz5

👤 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 (3.9/4.0)

Utah State University, Beijing, China   Aug 2011 – Dec 2011
Exchange Program (4.0/4.0)

BeijingJiaotong University, Beijing, China   Sept 2009 – July 2013
Bachelor of Science in Accounting (3.8/4.0)

👥 EXPERIENCE

New Times Trust Co., Ltd. Beijing, China   July 2013 – Mar 2014
Analyst Assistant Intern

- Analyzed and calculated yield ratios and close positions etc. of Pledge of Stock Rights projects
- Executed analysis reports and due diligence reports

PricewaterhouseCoopers Beijing, China   Jan 2013 – Feb 2013
Associate Intern

- Assisted the Audit and Assurance Practice in annual audit of Kerry EAS headquarters
- Managed balance sheet items, processed bank confirmations (about 500 files)

⚙ 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

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 (Matlab, STATA, Excel)   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 component analysis model with some out-of-sample.

⚙ SKILLS

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