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 — Sept 2012 – Jan 2013

Analyst Assistant Intern

- Assisted with pension fund processing, provied 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 R and Related Packages to do Financial data Analysis.

- 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 component analysis model with some out-of-sample

Skills

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