Lingmei SHEN

339 John Street, Ann Arbor, MI 48104

(734)-353-6916 | lynnshen@umich.edu

EDUCATION

UNIVERSITY OF MICHIGAN   09/2016-12/2017

Master of Science in Quantitative Finance and Risk Management

Course highlights: Numerical Methods with Financial Applications, Stochastic Processes, Applied Statistics, Advanced Financial Mathematics, Fixed Income securities and markets

LINGNAN COLLEGE, SUN YAT-SEN UNIVERSITY (SYSU)   09/2012-06/2016

Bachelor of Finance

WORK EXPERIENCE

KPMG Advisory (Beijing) Limited   07/2015-12/2015

Intern, Financial Risk Management Department

- Integrated over 16,000 pieces of quarterly data from 8 subsidiaries using Excel as part of a risk management project for Yue Xiu Financial Holding Group Co., Ltd
- Tested client's internal business computing system to identify bugs and provided suggestions for improved performance and user experience
- Analyzed database by comparing characteristics of external data with internal ones, eliminating invalid data, and summarizing the different index values of external and internal data

ASUS Campus Master   09/2012-06/2013

Market researcher

- Conducted market research in the local computer market, collected more than 500 pieces of information from about 30 stores to summarize the strengths and weaknesses of ASUS compared to other brands
- Project manager for Collection of Dreams Project on SYSU Zhuhai campus, collected over 100 photos of students holding a board with their dreams on it and displayed them on website to show the awareness of ASUS in helping young people achieve their dreams

ACADEMIC EXPERIENCE

University of Michigan, Industrial and Operation Engineer Department   05/2017 - now

Research Assistant

- Reviewed the papers on the application of deep learning in finance
- Constructed the models to predict the directions of stock prices
- Assisted teammate to use python to check our hypotheses based on the chosen models

Sun Yat-sen University   09/2015-11/2015

Research assistant, Study on the Relations of Senior Officers in China

- Used Excel to derive dates, locations and positions from over 33,000 data for about 5000 officers
- Spotted problems during cleaning the data and came up with possible solutions

ADDITIONAL

- "Honorable Mention"(top 40%) in Mathematical Contest in Modeling (MCM)
- Languages: English, Mandarin, Cantonese
- Programming: Excel, Matlab, R, Stata, Python