

王俊衡

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## 教育经历

上海交通大学	安泰经济与管理学院	上海
金融学-计算机科学与技术双学士	GPA: 3.83/4.3 均绩: 89.33/100	2021.09-2025.6

## 实习经历

- 陆浦投资** 2023.5-2023.8 资本市场部实习生  
撰写私募量化基金公司尽调报告、私募量化基金产品调研报告, 进行会议纪要等。根据量化私募基金四季估值表计算量化中性产品持仓在大、中、小票上的风险暴露, 分析贝塔风险。
- 复熙资产** 2023.8-2023.9 量化实习生  
阅读论文并复现基于 GPflow 的 Change Point Detection (价格趋势变点检测) 算法。该算法旨在使用高斯回归识别回顾窗口内的价格趋势改变点 (日频), 从而对动量策略进行优化。利用该算法进行中低频因子挖掘, 利用该因子改善原有基于动量的策略; 利用爬虫获取可转债的发行、下调行权价格信息, 并整理为结构化数据进行存储; 阅读并总结前沿深度学习交易策略和噪声消除算法论文并进行报告。
- 玖奕资产** 2024.5-2024.7 量化实习生  
从底层学习 CTP API 的使用方法, 掌握程序化获取行情、订单下单、订单流转、交易回报的具体过程。完善图片 CTA 下单交易系统, 改进 OCR 识别文字处理方法, 实现交易价格的获取及昨仓今仓的管理, 实现 TWAP (时间平均分散下单) 算法, 系统在模拟盘上正常运行。基于协整关系构建配对交易策略, 选取原油期货作为标的, 使用协整关系确定最优配对, 策略回测收益率可达 24% (未计算手续费、保证金成本)。

## 项目经历

- 加密货币与股票市场泡沫 (学院 PRP 项目)** 2023.9-2024.3 学生组长  
探究比特币价格与美国股票市场价格泡沫的关系, 对二者进行协整关系检验后构建 Companion-Form VAR 模型, 使用格兰杰因果检验、脉冲分析等方法验证了二者的高相关性, 比特币价格对股市泡沫有显著的预测效果。
- 基于 Alpha Zero 的自动博弈五子棋设计** 2023.9-2024.1 成员  
项目设计带 UI 界面的可以与玩家博弈的五子棋程序。使用 PyTorch 完成了基于 CNN 的策略价值网络的 Python 实现和调参, 并使用 Alpha Zero 算法对模型进行训练。程序训练结果可以击败大多数对五子棋感兴趣的同学。
- 基于 Transformers 和 LSTM 的命名实体识别 (NER)** 2023.9-2024.1 成员  
负责了项目框架的搭建, 包括所有基类的定义、功能实现; 同时负责实现了基于 HMM 和 LSTM 的 baseline 测试代码。使用 PyTorch 完成了 Transformers+CNN 的模型构建, 引入了 BIO 序列标注和批量梯度下降方法改良了项目的表现, 项目在测试集上的 precision 达 79%。

## 荣誉与奖励

- 2022 年度上海交通大学常春藤特长生学生奖学金
- CFA2023 中国未来金融分析师大赛优秀报告 (60/2000)
- 2023 上海交通大学校 B 等奖学金

## 专业技能

- 计算机技能:** 计算机: 掌握 C、C++、Python 等语言进行编程及可视化, 会使用 MATLAB、STATA 等统计软件, 掌握机器学习、深度学习、互联网爬虫等工具, 会使用 ppt、word、excel 等 office 工具。
- 专业课程:** 曾修习线性代数 (95)、概率论与数理统计 (100)、C++ 程序设计 (93)、人工智能 (92)、机器学习 (92) 等课程, 也修习了公司金融 (94)、投资学 (90)、固定收益证券 (92)

## 兴趣爱好

- 志愿者服务:** 曾在交大疫情防控中累计志愿服务时长 48 小时; 参与 2023 年无偿献血;
- 社会实践:** 曾自主立项并招募成员研究 “‘双减’在不同地区实施的情况及建议”, 形成研究论文。
- 兴趣爱好:** I、体育: 篮球, 是院队成员, 担任首发大前锋; 网球, 完全自学, 达到 3.0 水平; 跑步, 6km 长跑 26 分钟, 总跑量达 300km 以上; II、音乐: 擅长唢呐, 达到业余十级水平, 曾任威海青少年民族管弦乐团团长、管乐声部长、唢呐首席, 现任上海交通大学校民乐团团长、唢呐首席。

## JunHeng Wang

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### EDUCATION

■	<b>Antai College of Economic &amp; Management, Shanghai Jiaotong University</b>	<b>Shanghai</b>
	Finance - Computer Science Double degree	GPA: 3.83/4.3      Average grade:89.33/100      2021.9-2025.6

### INTERNSHIPS

■	<b>Shanghai Lupu Investment Management Group Co.</b>	<b>2023.5-2023.8</b>	<b>Capital Market Intern</b>
	Write due diligence reports on private quantitative fund companies, research reports on private quantitative fund products, conduct meeting minutes, etc. Calculate the risk exposure of market neutral product on different sizes of stocks.		
■	<b>Shanghai Fuxi Asset Management Co.</b>	<b>2023.8-2023.9</b>	<b>Quantitative Investment Intern</b>
	Read the paper and implemented the GPflow-based Change Point Detection module, which used Gaussian regression to detect the change point of price trend in the look back window, then harness the model for low and medium frequency factor mining, using which to boost the momentum strategy performance. Use web crawlers to obtain information about the issuance and downward adjustment of the exercise price of convertible bonds, then form them into structured data to be further processed.		
■	<b>Joy-e Asset Management Co.</b>	<b>2024.5-2024.7</b>	<b>Quantitative Investment Intern</b>
	Learn how to use the CTP API from the bottom, and master the specific process of programmed acquisition of quotes, order placement, order flow, and trading returns. Improve the picture CTA order placing trading system, improve the OCR recognition text processing method, realize the acquisition of trading price and the management of yesterday's position and today's position, realize the TWAP (Time Weighted Average dispersed order placing) algorithm, and the system operates normally in the simulation market. Constructing pair trading strategy based on cointegration relationship, selecting crude oil futures as the underlying, using cointegration relationship to determine the optimal pair, the strategy backtesting yield can reach 24% (before calculating the commission and margin costs).		

### PROJECTS

■	<b>Cryptocurrency and Stock Market Bubble(PRP Project)</b>	<b>2023.9-2024.3</b>	<b>Group Leader</b>
	Exploring the relationship between the price of Bitcoin and stock market price bubbles, use econometrics method such as cointegration test, VAR, Granger causality test and impulse response and verified their relevance.		
■	<b>AlphaZero-Based Self-play Gobang</b>	<b>2023.9-2024.1</b>	<b>Participant</b>
	The project designed a little program with UI that can play with human players. I was responsible for the implementation of Strategic Value Network of AlphaZero using PyTorch. The program can beat many of my classmates who are interested in Gobang.		
■	<b>Named Entity Recognition Based on Navigator Corpus</b>	<b>2023.9-2024.1</b>	<b>Participant</b>
	Responsible for the configuration of whole project framework, including argument passing method, class building method and training and evaluating method. Implemented the baseline code using HMM and LSTM. Implemented Transformer+CNN model using PyTorch. Recommended a linear layer in transformer, BIO sequence labeling and batch gradient decent to improve the performance.		

### HONORS AND SCHOLARSHIPS

■	<b>2022 Shanghai Jiao Tong University Ivy League Student Scholarship</b>	<b>2022.12</b>
■	<b>CFA2023 Excellent Report of China Future Financial analyst Competition (60 excellent reports, 2000 participants in total)</b>	<b>2023.5</b>
■	<b>School's B Scholarship of SJTU</b>	<b>2023.12</b>

### SKILLS

- **Computer skills:** Good at programming and visualization using languages such as C, C++, Python, etc. Able to use statistical software such as MATLAB and STATA. Skilled in machine learning, deep learning, internet crawling, and other tools. Experienced in using office tools such as PowerPoint, Word, and Excel.
- **Language:** CET-4 (634/710), CET-6 (5/710);

### INTERESTS

- **Sports:** Basketball, a member of the college team, serving as the starting power forward; Tennis, fully self-taught, reaching level 3.0; Run for 26 minutes at a distance of 6km, with a total distance of over 500km;
- **Music:** Professional at suona and piano and both have reached the amateur level of Grade 10. Have participated in various performances for no less than ten times. Once the head of Weihai Youth National Orchestra. Now is the head of the folk orchestra of Shanghai Jiaotong University and the chief of suona.
- **Social practice:** Conducted and recruited members to study "The Implementation of 'Double-Decease' in Different Regions and Suggestions", and formed research paper, recommendation letter for the authority and Wechat article.
- **Volunteer service:** I have volunteered for a total of 48 hours in epidemic prevention and control at Jiaotong University; Participate in voluntary blood donation in 2023;