

Hanyu Zheng

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94th Weijin Street, Nankai, Tianjin, China

EDUCATION

Nankai University

Master of Economics; Financial Engineering

Tianjin, China
September, 2020 – June, 2023

Southwestern University of Finance and Economics

Bachelor of Economics; School of Finance

GPA: 3.8/5.0

Chengdu, China
September, 2016 – June, 2020

RESEARCH INTEREST

Fintech, Machine Learning in Economics and Finance, Financial Inclusion, Green Finance

RESEARCH EXPERIENCE

Prof. Yongzeng Lai, Wilfrid Laurier University

Research Assistant

Waterloo, Canada
July, 2020 – September, 2020

Research topic is using neural network to predict financial data series

- Collecting financial data like mutual fund and bitcoin
- Adjusting parameters to get better model performance.
- Debugging python codes, getting plots and reporting to professor

WORK EXPERIENCE

Shenwan Hongyuan Security Ltd.

Internship, Financial Innovation Division

Shanghai, China
April, 2020 – July, 2020

- Pricing OTC options including snowball and barrier using Monte Carlo method
- Settling OTC options every trade day
- Valuating OTC options and sending reports to clients with python automatically

PROJECT WORK

Sentiment Analysis of 996 Working System

March, 2019 – June, 2019

- Crawling comments of Jack Ma's weibo about 996
- Cleaning data with Pandas
- Doing sentiment analysis with the information to see the public's attitude

AWARDS AND GRANTS

- Mathematical Contest In Modeling,
Meritorious Winner (7%) February, 2018
- Contemporary Undergraduate Mathematical Contest in Modeling,
Second Prize in Sichuan Province September, 2018
- National English Competition for College Students,
National Third Prize May, 2019
- Excellent Student of Southwestern University of Finance and Economics September, 2018

OTHER SKILLS

Programming: Python, R, L^AT_EX

Exam Scores: IELTS (6.5), GRE (325+4.0)

Languages: Chinese, English