

SHAN GAO

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EDUCATION

University of California, Irvine

M.S. in Data Science

Irvine, California, U.S. A

09/2021-Expected 01/2023

ST. LOUIS University

B.S. in Computer Science, Minor in Finance, Minor in Mathematics

Saint Louis, Missouri, U.S. A

08/2016 - 06/2021

EXPERIENCE

Dorfman Value Investments

Financial Engineering Research Intern

Boston, MA, U.S. A

May 2020 - July 2020

- Forecasting companies' next five years' revenues and growth rates using linear regression model.
- Finding the stocks that are undervalued and within certain amount of safety margins by DCF valuation model.
- Analyzing listed companies' business model of companies using Michael Porter's model of five forces.
- Optimizing the portfolio and slightly improved the Sharpe ratio.

Goldman Sachs

Industry Research Intern

New York, NY, U.S.A

July 2021 - September 2021

- Analyzing the data to identify the cyclicities and risk resistance abilities of target industries.
- Using historical data to analogize the future government sanction's impact on stock price.
- Finding the moat of firms.
- Doing fundamental analysis on bitcoins and analyze its impact on gold.

PERSONAL PROJECT

Slide puzzle solver: an AI agent that solves the slide puzzle

April 2020 – May 2020

- Designing the heuristic.
- Implementing A* search.

CPU Simulator: simulate the CPU operations base on users' ARMv7 Instructions.

August 2020 – January 2021

Team Leader

- Designing operation model of the whole simulator.
- Design the functionality of reading and debugging the user instructions.
- Controlling the progress of the project.

Portfolio Optimizer: optimizes portfolio base on the Chinese stock trading policies.

August 2021

- Designing the model.
- Implementing the model.

SKILLS

- Software: C++, Python, Java, C#, Unity
- Language: Mandarin (Native), English (Fluent)