

GUANGYAO MENG

413-404-4582 | guangyao@wustl.edu | <https://www.linkedin.com/in/guangyao-meng>

EDUCATION

WASHINGTON UNIVERSITY, OLIN BUSINESS SCHOOL, St. Louis, MO

December 2022

Master of Science in Business Analytics – Financial Technology Track

- GPA: 3.80/4.00
- Degree qualifies for a STEM designation; eligible for 36 months of OPT (12 months OPT+ 24 months of extension)

DEPAUL UNIVERSITY, Chicago, IL

November 2020

Bachelor of Arts

- Bachelor of Arts in Economics (Honors) with Minors in Computer Science and Data Science
- GPA: 3.67/4.00 | Dean's Lists (7 out of 8 Quarters) | Cum Laude

PROFESSIONAL SKILLS

- Analytical Skills: Bayes' Theorem, Clustering, Data Visualization, Machine Learning, Neural Network, Time Series Analysis
- Programming Skills: C, Hadoop, JavaScript, Python, R, SAS, Spark, SQL, Stata

EXPERIENCE

WASHINGTON UNIVERSITY IN ST. LOUIS, St. Louis, MO

March 2022-Current

Teaching Assistant of Big Data and Cloud Computing

- Communicates clearly to 40 students in the class to aid in comprehension of materials of Unix, Hadoop, and Hive
- Holds weekly office hour to provide specific needs to students one on one and learn about common issues that students improve future learning of the course in collaboration with the professor

ORIENT SECURITIES INVESTMENT BANKING, Beijing, China

May 2021-August 2021

Customer Financial Services Intern

- Conducted due diligence to facilitate a corporate financing valuation of a medical technology company with a pre-IPO valuation of 2.1-2.5 billion yuan, obtaining 96 million yuan of financing
- Examined sale of an investment management company's \$400 million African oil field blocks on behalf of a Chinese listed oil and gas exploration company
- Compiled two 20-page reports from three categorical sources, buy-side, sell-side, and third-party, and developed a 30-page presentation for the M&A manager

JPMORGAN CHASE, Remote

October 2020-January 2021

Assistant Quantitative Financial Analyst

- Led in determining financial model validation, implementation, and delivery of American pricing options through more than 200 research reviews
- Analyzed 30 metrics to evaluate the equity of investment based on Simulate Stochastic Differential Equation
- Proposed financial option pricing theory and implemented quantitative finance based on the Capital Asset Pricing Model and the Monte Carlo methods by using Python

ACADEMIC PROJECTS

GENERATIVE ADVERSARIAL OF E-COMMERCE USER MODEL AND CLASSIFICATION EMAIL

September 2020-December 2020

- Trained and compared models with varying hidden layers on the Rocket Retail E-commerce dataset, with over 9,000 individual users, 6,000 items, and 30,000 transaction logs; baseline model achieved 81.5% test precision
- Extracted features with TF-IDF and reduced feature dimension with PCA; trained model on 12k training set and achieved 89.3% precision, 78.3% recall, and an AUROC of 78.6% evaluation result on 3k test data
- Built spam detection model with machine learning algorithms (Logistics Regression, Naïve Bayes, XGBoost); extracted text from raw HTML file with Regex

ACTIVITIES

- DePaul University International Admissions | Global Ambassador January 2019-December 2020
- DePaul International Student & Scholar Services | ISEE Peer Mentor August 2019-November 2020