

ZHONGWEN HU

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EDUCATION

Carnegie Mellon University, Tepper School of Business

New York, NY

M.S. in Computational Science

Sep. 2021 - Dec. 2022

Wuhan University(WHU), School of Mathematics and Statistics

Wuhan, China

B.S. in Mathematics and Applied Mathematics

Sep. 2016 - Jun. 2020

- **GPA:** 3.87/4.0 **Major GPA:** 3.92/4.0
- **Honors:** First Class Scholarship of Wuhan University (5%)
- **Courses:** Mathematical Analysis (97); Advanced Algebra and Analytical Geometry (97); C language Programming (94); Numerical Analysis (97); Probability Theory (91); Differential Equations (93); Real Analysis (85); Complex Analysis (86); Econometrics (95); Dynamic Optimization (91)

Cornell University

Ithaca, NY

Exchange Student Rerepresenting Wuhan University

Jan. 2019 - Jun. 2019

- **GPA:** 4.0/4.3
- **Courses:** Applied Time Series Analysis (A); Stochastic Process (A+); Operational Research Tools for Financial Engineering (A)

PROFESSIONAL EXPERIENCE

Everbright Securities Asset Management Co., Ltd.

Shanghai, China

Quant Intern

Sep. 2019 - Nov. 2019

- Built fundamental factors considering their momentum on past days on A-share with Python and C++; back-tested factors;
- Applied non-linear machine learning algorithms like Support Vector Machines (SVM) and XGBoost to predict the returns of multifactor models; Built a strategy using technical indicators and Support Vector Machines (SVM) with Gauss kernel to predict the direction of stock market movement

Morgan Stanley Huaxin Securities Co., Ltd.

Shanghai, China

Summer Intern

Jun. 2019 - Sep. 2019

- Built financial valuation model with VBA using different valuation methods like DCF, P/FCF and P/E, on sci-tech companies listed on Shanghai Stock Exchange (SSE)
- Generated equity capital market weekly reports combining global stock market performance and the analysis above
- Built a decision analysis model aiming at Profit & Loss optimization under multiple co-investment strategies

Cornell University

Ithaca, NY

Research Assistant, Supervisor: Maryclare Griffin

Apr. 2019 – Jun. 2019

- Worked on spectral analysis of time series using R. Built an innovative way to estimate the spectral density of time series using State Space Models, which could significantly improve the accuracy of estimation

LEADERSHIP

Debate Club of School of Mathematics and Statistics at WHU

Wuhan, China

Vice President

Mar. 2017 - Apr. 2018

- Managed a team with over 50 members; took charge of organizing regular warm-up matches and seminars; organized the debate contest of School of Mathematics and Statistics
- Led the team in the debate contest at Wuhan University to a record-breaking win in the championship in year 2018

SKILLS

- Programming: Proficiency in C, C++, Python, R, MATLAB
- Language: Mandarin (native); TOEFL iBT: 111, Speaking 26; GRE: 331 (V-162, Q-169)