Ziming Arthur Wang

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Education

Imperial College London — **London, UK**
MSc in Mathematics and Finance, High Distinction on track — *2017–Current*
Relevant coursework: Quantitative Risk Management, Statistical Models in Finance, Data Analysis and Machine Learning, Computing in C++, Algorithmic Trading and Machine Learning, Stochastic Process, Stochastic Calculus, Numerical Methods in Finance, Convex Optimisation, Simulation Methods in Finance, Interest Rate Model, Advanced Methods in Derivative Pricing, Financial Econometrics Thesis: High Frequency Foreign Exchange Rate Forecasting with Machine Learning

University of Cambridge, St John's College — **Cambridge, UK**
B.A. Hons in Mathematics, II.I — *2014–2017*
Relevant coursework: Statistical Modeling, Principles of Statistics, Stochastic Financial Models, Operational Research, Numerical Analysis, Applied Probability, Survival Data Analysis, Asymptotic Methods, Dynamical Systems, Probability and Measure, Statistical Physics, Mathematical Biology, Number Theory

Ruthin School — **Ruthin, UK**
A-Levels, UCAS points: 740 — *2012–2014*
Mathematics(A^*), Further Mathematics(A^*), Physics(A^*), Chemistry(A^*), Additional Further Mathematics AS(A), Chinese(A)

Experience

Deutsche Bank — **London, UK**
Quantitative Research Intern — *Jun 2018–Sep 2018*
- Three-month quantitative research internship in the eFX Spot Quant Trading team as part of my master degree
- High frequency data forcecasting using statistical and machine learning techniques including supervised learning, ensemble learning and deep learning, which will be used for the team to design trading strategy

HSBC Global Banking and Markets — **London, UK**
EM Credit Trading Intern — *Mar 2018–May 2018*
- Assisted daily trading activities and produced risk management report
- Designed and implemented a trading software for the team using R Shiny, which contains CDS/Bond trading simulator, CDS curve pricer, integrated live Broker Feeds and risk management tool

Aurora Energy Research — **Oxford UK**
Quantitative Analyst Intern — *Jun 2017–Sep 2017*
- Transformed the existing UK energy models from Stata to Python and built new models for demand and inter-connector
- Created a detailed model of UK energy commodity price sampling and implemented the model using R and SQL

Cambridge Centre for Alternative Finance — **Cambridge UK**
Research Assistent — *Jan 2017–Apr 2017*
- Engaged with the Alternative Finance sector to understand technological innovation, industry and capital trends
- Key research findings contributed to a joint project with World Bank Group

Cambridge Consulting Network — **Cambridge UK**
Consultant — *Oct 2016–Jan 2017*
- Developed an early warning system for project delays by analysing client history data and identified KPIs using statistical methods
- Drafted and delivered the final presentation to Jaguar Land Rover seniors

Relevant Skills

Python: 3 years experience. Proficient with NumPy, scikit-learn, Pandas, SciPy

MATLAB: 3 years experience and 8 academic projects at Cambridge

R: 2 years experience and 3 academic projects at Imperial

SQL: Proficient in querying and integration with Python and R

C++ : numerical implementation and monte carlo simulation

Awards and Scholarships

International Mathematics Competition: Bronze medal, UK top 4 — *Aug 2017*

UKMT Senior Mathematical Challenge: Gold medal and perfect score — *Oct 2013&2012*

International Chemistry Olympiad(UK Round): Gold medal, top 5% score — *Feb 2013*

British Mathematics Olympiad: Silver medal, ranked 29^{th} in the UK — *Dec 2012*

St John's College Cambridge: Research Grants for Mathematics and Machine Learning — *2015–2017*

University of Cambridge: Cambridge Overseas Trust Scholarship — *2014–2017*

Ruthin School: Ruthinian Admission Scholarship — *2012–2014*