Die (Catherine) Wu

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EDUCATION

Princeton University — *New Jersey, United States*
Bachelor of Arts, major in Finance, Guanghua School of Management — *Aug. 2021*

Peking University — *Beijing, China*
Bachelor of Arts, major in Finance, Guanghua School of Management — *Sept. 2017 - Jun. 2021*

- **Cumulative GPA**: **3.92**/4.00 (Rank: 2/211)
- **Courses**: Stochastic Analysis, Game theory, Mathematical Method in Finance, Econometrics, Advanced Mathematics, Probability and Statistics, Linear Algebra, Corporate Finance, Financial Statement Analysis, Time Series Analysis, Numerical Method, Macro Economics, Data Structure and Algorithm
- **Honors**: National Award, Wusi Scholarship(2/211), Fengqi Scholarship(1/211), ICBC Star Scholarship (3/211), Merit Student of Peking University

University of California, Berkeley — *Berkeley, United States*
BESAP Exchange Program, Department of Economics — *Aug.2019–Jan.2020*

- **Cumulative GPA: 4.00/4.00**
- **Courses:** Ordinary Differential Equations, Intermediate Financial Economics Econometrics**(PhD level)**

WORK EXPERIENCE

Spring Capital — *Beijing, China*
Incoming Analyst Intern — *Jun.2021*

Citadel Securities — *Hongkong, China*
Trading Intern — *Jun.2020-Aug.2020*

- Designed a systematic trading monitoring system in Python to detect high-frequency tick data analysis on market volatility, trading frequency and one-direction trading; Enhanced the efficiency of all functions via matrix usage and the system was applied to optimize order timing
- Reproduced the company's live trading status using company's high frequency data and order data. Developed a system for the lifecycle of an order to monitor multiple dimensions of order flow and instruct the company's trading desk
- Conducted in-depth research on Malaysian and Indonesian stock markets and delivered insights to facilitate trading in these markets

TaiKang Asset Management Co. Ltd — *Beijing, China*
Analyst Intern — *Jan.2020*

- Established a risk control system based on 50ETF option trading and gave a presentation to the manager to illustrate how the system worked on the trading floor
- Conducted in-depth research on soybean-soy soil-soybean meal future. Used cointegration test to analyze their price relationship and built a GARCH model for prediction and verifying the efficiency of the market.

CICC — *Beijing, China*
Intern, Sales and Trading — *Jul.2019-Aug.2019*

- Took charge of tracking daily volatility of bond market; analyzed key dynamics elevating or weighing down yields; wrote daily commentary on the fluctuation of yield to maturity at both the short and the long end
- Conducted research on Bank of Jiangsu's convertible bonds and drafted a 30-page report based on analysis of the essential driving force of prices
  - Implemented a convertible bond pricing model by leveraging binomial tree in equity pricing and comparable analysis in bond pricing
  - Analyzed the decision-making of Bank of Jiangsu's stockholders regarding capital raising and the terms of convertible bonds

RESEARCH EXPERIENCE

Peking University, Research Project on Foreign Exchange of the People's Bank of China — *Beijing, China*
Team leader, Advised by Prof. Michael Pettis

- Conducted research by using CFETS SAFE BoP data, estimated FX inflow and outflow data through the country and studied the discrepancy
- Devloped thorough understanding of the statistic system in China and discovered hidden intervention by PBoC

Peking University, Transition Dynamics underlying Chinese Housing Return Premium — *Beijing, China*
Research Assistant, advised by Prof. Yu Zhang — *Jul.2019-Apr.2020*

- Assisted in developing the DSGE model to explain the dynamics of Chinese housing return premium; introduced the Arrow Security technique to improve the tractability and practicality of the model
- Drafted an executive summary of cutting edge technical research; detected and solved potential problems which greatly speeded up the research
- Publicized research through writing articles to introduce the research work and communicated with publications about the research work

LEADERSHIP EXPERIENCE

Hedge Fund Association — *Beijing, China*
President — *July,2019-Now*

- Open up a new course called *Advanced Skills in Quant Industry* in Guanghua School of Management, invited cofounder of AxiomQuant to be lecturer
- Built an online platform for HFA and planning to expand HFA to all prestigious schools in China (pkuhfa.com),HFA now has more than 180 members

Project GSM Inspire — *Beijing, China*
President — *February.2021-Now*

This program aims to bring high-quality learning resource to high-school students to help them learn more about Economics and Finance

- Developed an online platform that has high-quality open course created by Guanghua School of Management with online Q&A and offline summer camp
- The platform is used by Guanghua School of Management as an important tool to attract and recruit high school students

SKILLS & INTERESTS

- Technical: C++, Python, Matlab, R, Excel VBA | MS Office | Wind Database, Bloomberg
- Languages: Mandarin (Native), English (Fluent, TOEFL: 110/120, GRE: V158+Q170+AW 3.5)
- Interests: Shuang Sheng &Card Games (4th place in Freshman Bridge Cup of Peking University), Economics, Piano (Level 9), Travel