

CHASITY (QIAN) CHEN

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EDUCATION

Princeton University
Master in Finance

Princeton, NJ
Anticipated Sept 2021-June 2023

New York University
Bachelor of Arts in Economics and Bachelor of Arts in Computer Science

New York, NY
Sept 2017-May 2021

- GPA: 3.91/4.00; GRE: 334 + 4.5; Phi Beta Kappa, Dean's List

WORK EXPERIENCE

Huatai Securities Co., Ltd
Asset Management Intern, Asset Management Division

Shanghai, China
June 2021-present

- Designed and selected option strategies for asset management products based on analysis of the current market.
- Assisted in the preparation and operation of asset management products series before, during, and after asset management periods.

Donghai Securities
Quantitative Research Intern, Financial Engineering Group of Research Department

Shanghai, China
Apr 2021-June 2021

- Participated in the publication of the weekly derivatives report, and independently wrote the first version.
- Designed the workflow of an automatic data processing system for the weekly derivatives report and implemented the system using Python. The system automatically retrieves data, cleans data, computes required indicators and generates 10 tables and 31 graphs.
- Assisted in the research on building machine learning models with technical factors for stock selection. Collected, cleaned, and visualized data to analyze the characteristics of datasets and conduct outlier analysis.

China International Capital Corporation Limited (CICC)
Quantitative Investment Intern, Equity Sales Department

Beijing, China
Oct 2020-Nov 2020

- Assisted in the research on the selection of factors in a multi-factor model for stock selection in Chinese A share stock market. Used Python to conduct back-testing to test the validity of 2 factors (PE ratio and monthly sales growth), created industry-neutral portfolios based on the value of the factor being tested and tracked the annualized returns using historical data.
- Maintained trading data and generated daily reports on the strategy performance (Annualized Return Rate, Maximum Drawdown, Sharpe Ratio) using Python.

PwC Management Consulting (Shanghai) Limited
Management Consulting PTA

Shanghai, China
Sept 2020-Oct 2020

- Participated in the digital transformation project for a well-known Chinese medicine retailer, researched the online medicine retailing industry in China, derived and summarized the consumption scenario of medicine in B2C and O2O e-commerce models.
- Conducted case studies on omni-channel retailing, including strategies, operations, and the back-end supply chain of leading firms.
- Participated in the design of pricing and marketing strategies for a fintech company, collected and analyzed the fintech strategies of 15 commercial banks, and summarized the overall transformation trend and potential demands for fintech products.
- Conducted research on the applications of machine learning in the Chinese banking industry (including anti-fraud, risk management, Robo-advisor, and AI marketing) and contributed to a published research report.

PROJECT & RESEARCH EXPERIENCE

New York University, Computer Science Department
Natural Language Processing Project: AH-SAR – Ad Hoc Sentiment Analysis on RateMyProfessors.com

New York, NY
Mar 2021-May 2021

- Designed, implemented, and tested multiple solutions for the sentiment analysis on student comments from RateMyProfessors.com using different machine learning models; ended up with an easy-to-implement, fast-to-train system that outperforms mainstream models in NLP in terms of both sentiment recognition accuracy and system training and running speed.
- Launched an RMP-sentiment-analysis application and published the project paper on Github.

LEADERSHIP EXPERIENCE

Echo Tide
Co-Founder, Project Leader

Kunming, China
Dec 2016-Dec 2018

- Coordinated the initiation and promotion of long-term weekend volunteer programs in cooperation with local NGOs
- Organized the preparation and sale of self-made handicrafts to raise funds for local child welfare institutes.

SKILLS & INTERESTS

- Computer:** Python, Java, SQL, Microsoft Word, Excel (Solver, Data Analysis tools), PowerPoint
- Language:** Chinese (native); English (advanced); Spanish (basic)
- Interests:** Scuba Diving, Tennis, Fruit Tea, Hotpot