

Fangyu (Edward) Qu

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EDUCATION

Columbia University, Department of Mathematics

New York, NY

MA in Mathematics of Finance;;

Expected Feb. 2018

- Coursework: Stochastic Processes and Applications, Statistical Inference and Time - Series Modeling, Introduction to the Mathematics of Finance, Hedge Funds Strategies & Risk, Data Mining, Numerical Methods In Finance, Programming For Quant& Computational Finance, Stochastics Methods in Finance.

Sun Yat - sen University, School of Mathematics

Guangzhou, China

BS in Mathematics (GPA 3.6/4.0); minor in Finance;

Sep. 2012 - May. 2016

- Coursework: Mathematical Analysis, Stochastic Processes, Probability, Statistics, C++, Differential Equations.
- Honor: Merit-based Scholarship (top 5%); Meritorious Winner in US Mathematical Contest in Modeling (top 13%); BNP Paribas Ace Manger Challenge (top 8%).

University of California, Berkeley

Berkeley, CA

Summer Exchange Student (GPA 4.0/4.0)

Jul. - Aug. 2015

- Coursework: Investments.

PROFESSIONAL EXPERIENCE

Guangzhou Global Asset Management, Co.

Guangzhou, China

Winter Intern, Financial Engineering Analyst

Nov. 2015 - Mar. 2016

- Researched a Matlab-based trading strategy by building Support Vector Machine Classification to distinguish 'profitable' inflection points from CSI300 Index's candlestick chart.
- Back-tested and improved the strategy by monitoring realized volatility; obtained a 15.6% higher annualized return and a 4.8% lower drawdown in the back-testing; achieved 35% annualized return in real trading.
- Built a Python-based monitoring system that visualizes relevant indicators of SSE50 ETF Options (Greeks on positions, realized vol and implied vol chart, implied vol skew, term structure) to help traders control risk and develop strategies.
- Traded Chinese SSE50 ETF Options as a team member with a book of 1 million RMB and executed real market experiments on volatility trading strategies in Chinese options market.

China CITIC Securities

Guangzhou, China

Spring Intern, Financial Product Assistant

Feb. - Mar. 2015

- Evaluated the roadshows of 5 various PE firms, performed PE fund industry analysis and due diligence on target companies.
- Constructed roadshow slides to design PE industry conglomerate by performing comparative analysis on Guangzhou and other financial centers; accelerated the construction of the first PE industry site in Guangzhou.

PROJECT EXPERIENCE

Smart Alpha Strategy Research

Nov.-Dec. 2016

- Implemented Black and Litterman's model by starting from a prior (or benchmark) while using non-quantified relative views as shown in Almgren and Chris' portfolio optimal method.
- Back-tested and compared the result with the benchmark, achieving 1.11% more Sharpe ratio and an information ratio of 0.81.

Stock Valuation for El Polo Loco

Jul. - Aug. 2015

- Conducted industry analysis, competitor analysis, and SWOT analysis on Loco; analyzed the financial ratios based on the company's annual report obtained from various data platforms (Bloomberg, FactSet, Yahoo).
- Applied CAPM, ARIMA, and FCFC models to perform valuation (R-based) on the stock.

The Ebola Virus (modified 3 - stage SEIR Model)

Feb. 2015

- Developed a Modified 3 - Stage SEIR Model to simulate the pattern of Ebola contagion; applied stochastic process and maximum likelihood method to estimate the model parameters.
- Predicted demands for medication of each region based on the above dynamic model and used the Modified P-center model to design an optimal delivery and locations selection system.

EXTRACURRICULAR EXPERIENCE

China CITIC Options Training Camp

Beijing, China

Member

Sep. 2015 - Feb. 2016

- Entered the camp with 4.8% acceptance rate as the only undergraduate student; researched theoretical volatility trading strategies and applied to real market (SSE50 ETF Options) analysis.

SKILLS & HOBBIES

- **Computer:** C/C++, Python, Matlab, R, Excel/VBA.
- **Languages:** Mandarin (native), English (fluent).
- **Hobbies:** Jogging, swimming, basketball, football, skiing, emcee (15-year).