Wenye (Bella) Wang

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EDUCATION

COLUMBIA UNIVERSITY New York, NY
Master of Arts in Mathematics of Finance Expected 12/2017

- **Relevant coursework:** Stochastic Methods in Finance, Numerical Methods in Finance, Time Series Modeling, Programming for Quantitative Finance, Hedge Funds Strategies and Risk, Multi-asset Portfolio Management

ZHEJIANG UNIVERSITY Zhejiang, China
Bachelor of Economics Sciences, Finance (GPA: 3.88/4.0) 07/2016

- **Awards:** 2nd Class Merit-based Scholarship; 1st prize in Zhejiang University Business Model Competition
- **Relevant coursework:** Calculus I/II/III, Linear Algebra, Probability and Mathematical Statistics, Ordinary Differential Equations, Intermediate Econometrics, Securities Investment, Financial Engineering, Corporate Finance

PROFESSIONAL EXPERIENCE

Shanghai Jewellerywater Asset Management Co., Ltd. Shanghai, China
Quantitative Analyst, Quantitative Investment Group 12/2015-03/2016

- Optimized the MACD strategy based on CSI 500 Index constituents, constructed the matrix analytic system to reset buy/sell signals, built portfolios using the new method and improved the annualized excess return by 9.2% (MATLAB)
- Developed and maintained the FoF research database with SQL Server to automate market data, drafted daily analytical reports for traders including position gain & loss and return index of assets in different categories
- Optimized the multi-factor strategy based on CSI 300 Index constituents by developing a new scoring model, constructed portfolios with 8 alpha-related factors and realized Sharpe Ratio of 1.38 in the out-of-sample test

Phoenixtree Capital Zhejiang, China
Research Assistant, Technology Group 04/2015-06/2015

- Conducted market research for internet startup companies to seek potential investment opportunities
- Collaborated with a team of five to conduct the financing project for *Duoting Technology*, scheduled several investor conferences and assisted in writing the business plan

RESEARCH EXPERIENCE

Empirical Study of Foreign Exchange Momentum Strategy New York, NY
Columbia University 11/2016-12/2016

- Developed and back-tested the foreign exchange momentum strategy for G10 currencies and emerging market currencies based on deviations from UIP (Python)
- Optimized long/short pairs of trading currencies with the signal weighting method; improved the rate of return by 6.8%

Empirical Study of Swap Spread Arbitrage Strategy New York, NY
Columbia University 10/2016-11/2016

- Studied the effectiveness of swap spread arbitrage strategy with data from 2000 to 2015 (Python, Bloomberg, FRED)
- Developed the Excel evaluation system to analyze the performance of the strategy including P&L, volatility and maximum drawdown

Excel Add-In Development with C++ – Based on Black-Scholes Model New York, NY
Columbia University 09/2016-10/2016

- Implemented pricing functions and option Greeks under BS model for financial instruments including European call/put options with C++, imported the code into Excel with xll add-ins to extend Excel's functionality
- Created solvers for the options' implied volatility using various root-finding techniques including Newton's Method

Modeling and Forecast of USD/CNY Exchange Rate – Based on GARCH Model Zhejiang, China
Zhejiang University 09/2015-10/2015

- Used GARCH model to analyze the volatility of USD to CNY exchange rate with R
- Demonstrated the effectiveness of GARCH model in eliminating residuals' impact on estimation caused by heteroscedasticity and the superiority of AR(1) - GARCH(1,1) model in forecasting USD to CNY exchange rate

ACTIVITIES

Summer Business Program Vancouver, Canada
Team leader, Sauder School of Business, University of British Columbia 07/2014-08/2014

- Led a group of eight to conduct fieldwork about Canadian chocolatier Purdy's, wrote the business plan for its expansion to China and clearly presented the research result to program members

SKILLS & HOBBIES

- **Skills:** 2017 Level II Candidate in the CFA Program, C++, MATLAB, Python, R, SQL, VBA, Bloomberg
- **Hobbies:** Travel (left footprints in 10+ countries), Playing the piano (7 years' experience)