Chengcheng Gu

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EDUCATION

University of Michigan, Ann Arbor, MI Sept. 2017-Present
M.S. in Quantitative Finance and Risk Management *GPA: 3.7/4.0*
Courses: Machine Learning, Computational Finance, Applied Statistics, Stochastic Analysis, Numerical Methods

East China Normal University, Shanghai, China Sept. 2013-Jun. 2017
B.S. in Mathematics and Applied Mathematics (Minor in Finance) *GPA: 3.7/4.0*
Courses: C++/Python Programming, Probability, Statistics, Real/Complex Analysis, Micro/Macroeconomics

PROFESSIONAL EXPERIENCE

MX Capital, Shanghai, China May. 2018-Aug. 2018
Quantitative Researcher Intern of High-Frequency Trading Team

- Constructed both Market Taking and Making trading strategies on high-frequency data using stochastic process, covering products including commodity futures, stock index futures and crypto currency futures
- Back test of Bitcoin future strategy resulted in over 100% expected annual yield rate with $100,000's open position
- Assisted programmer in developing new API

Nielsen Co, Shanghai, China Sept. 2016-Mar. 2017
Financial Market Analysis Assistant

- Researched to learn about financial products, wrote proposal for a prospective project
- Designed questionnaires to be distributed before and after the project, revised questionnaires for logical mistakes, distribution of participants with different features and wording in English questionnaires
- Used PowerPoint charts and graphics to conduct horizontal and vertical comparisons, analyzed the project effects through data comparisons, made recommendations for improvement

China Minsheng Bank, Wuxi, China Jun. 2015-Aug. 2015
ITFIN Assistant

- Drafted successful proposals for new products, including new features, distinctions, edges and target clients of new products
- Adapted existing hierarchical client model to the features of our branch's ITFIN clients, based on their deposits, loans and usage of other functions
- Summarized information of ITFIN clients, conducted telephone follow-ups
- Drafted guides for clients to purchase financial products online

PROJECT EXPERIENCE

Bathtub Water Efficiency Model Feb. 2016

- Built a temperature-water velocity model, a double-layer media model, and a grid segmentation model in Matlab to study heat conduction and determine the position and velocity for adding hot water
- Compared the heat dissipating capacity to decide the shape of bathtub
- Won Meritorious Winner Prize in MCM/ICM

Feasibility Research on Corporation's Issuance of Perpetual Capital Securities Oct. 2014-Oct. 2015

- Designed mathematical models to calculate costs for issuing perpetual capital securities using GD Power's data
- Used C++ to compare yields of perpetual capital securities with those of common corporate bonds and stock products
- Summarized operation and development features of perpetual capital securities, wrote an 80-page report

SKILLS

- Programming and data processing tools: Python, R, C++, Matlab
- Communication: Native in Mandarin; Fluent in English