

# Chenhui Michael Wang

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## EDUCATION

### **UCLA, Anderson School of Management**

*Master of Financial Engineering*

Los Angeles, CA

Dec 2015

### **University of California, Los Angeles**

*Master of Science, Statistics*

Los Angeles, CA

Sept 2014

### **Harbin Engineering University**

*Bachelor of Science, Electrical Engineering*

Harbin, China

July 2012

## ACADEMIC EXPERIENCE

### **UCLA, Anderson School of Management**

*Research Assistant*

Los Angeles, CA

July 2015 - Dec 2015

- Conducted academic literature reviews and replicated paper findings.
- Constructed portfolios based on causal relationship between stocks.
- Modeled portfolio betas as AR processes.
- Estimated portfolio betas using Kalman filter.

### **IAQF 2014 Academic Competition**

*Group Member*

Los Angeles, CA

Jan 2015 - Feb 2015

- Topic: Defined benefits plan risk hedging.
- Designed hedging product for the defined benefits plan's pension risk, priced the product and identified the market for contra-side.

### **Center for Vision, Cognition, Learning and Autonomy, UCLA**

*Graduate Student Researcher*

Los Angeles, CA

Feb 2014 - Sept 2014

- Conducted academic literature reviews and replicated paper findings.
- Collected 3D human skeleton data, and built a 3D human action library database. Modeled 3D human action data using multivariate Gaussian distribution.
- Solved human action recognition problem using a hierarchical graph model.
- Conducted human-object interaction events in 4D space.
- Visualized 4D human-object interaction events using MATLAB, C++, HTML.

### **National University Student Innovation Program**

*Project Manager & Lead Hardware Design Engineer*

Harbin, China

Dec 2009 - Oct 2011

- Researched and developed project for undergraduate innovation program.
- Managed and directed a group of 5 engineers.
- Developed image processing algorithm for palm print and 4D hand-shape classification platform.
- Achieved schedule deadlines and goals with successful completion at the end of each academic year.

## INDUSTRY EXPERIENCE

### **Research Affiliates**

*Quantitative Research Intern*

Los Angeles, CA

Dec 2015 - Present

- Conducted academic literature reviews and replicated paper findings
- Collected market data sets from WIND and wrote R scripts to manipulate data
- Replicating the factors in factor model such as SMB, HML, MOM, iMOM, PMU, BAB in Chinese A-share Market by using R
- Reviewed portfolio investment strategies based on market anomaly such as NOA anomaly and Low-vol anomaly, carry and value the performance of the long-short portfolio in A-share Market with monthly rebalancing in R

**Esoteric Capital LP.**  
Quantitative Analyst Intern

Los Angeles, CA  
Aug 2013 - Dec 2013

- Implemented pairs trading strategy using copula techniques with method by *Xie, W., Wu, Y.* ("Copula-Based Pairs Trading Strategy," January 2013) in Matlab.
- Synthesized empirical joint distribution of returns using Gibbs Sampler.
- Carried out return and risk attribution of constructed pairs trading portfolio.
- Estimating univariate and bivariate regime shifting models using EM Algorithm and Bayesian Estimation.

## TEACHING EXPERIENCE

*Special Lecturer*

### **Calculus of Several Variables**

UCLA CEED's Summer Bridge Program (Sept 2013)

*Teaching Assistant*

### **Introduction to computational statistics with R**, UCLA Statistics Core

Prof. Mark Handcock (2014 Fall)

### **Introduction to probability**, UCLA Statistics Core

Dr. Juana Sanchez (2014 Winter)

### **Getting up to speed with SPSS, Stata, SAS, and R**, UCLA Statistics Elective

Dr. Dai-Trang Le (2013 Fall)

### **Calculus of Single Variable**

UCLA CEED's Academic Excellence Workshops (2013 Fall)

## PUBLICATIONS

- Design of Multi-Modal Image Acquisition Device for Palmprint and 3D Hand-Shape[J]. *Techniques of Automation & Applications*, 2011, 30(7): 76-79.
- Automatic Blackboard Eraser. *Journal of undergraduates' scientific creation*, 2009, 1(2): 42-44.

## OTHER SERVICES

VP, Harbin Engineering University Student Government

Representative, the Eighth Congress of the Union of Students of Heilongjiang