Feiyue Pan

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EDUCATION

School of Mathematical Sciences, Fudan University **Sep.2021-Jun.2025**

Bachelor of Science, major in Mathematics and Applied Mathematics **Shanghai,China**

- GPA: 3.56/ 4.00(90/100)
- Main courses: Mathematical Analysis/Advanced Algebra/University Physics/Probability Theory/Statistical Inference/Time Series Analysis/Multivariate Analysis/Categorical Data Analysis
- Awards: First Prize in National Undergraduate Mathematics Competition(twice in 2022 and 2023)/ First Prize in Shanghai Mathematics Competition(twice in 2022 and 2023) / Undergraduate Scholarship of Fudan University / Fudan University "Hehechang" Scholarship/ Major Scholarship of Fudan University

INTERNSHIP EXPERIENCE

Galaxy Derivatives Capital Management Ltd. **Jan.2024-Feb.2024**

（Derivatives trading）

Position: Assistant Researcher, Market Making Business Department

- I was responsible for organizing, researching, and analyzing post-market and historical data using Python. During my internship, I primarily focused on studying the long-term and intraweek variations in the price ratio of gold and silver futures (gold-silver ratio). I provided comprehensive analysis results and proposed three trading strategies, all of which demonstrated backtested and forecasted annual returns of around 20%. Additionally, I investigated the impact of large-scale trading on the prices of commodities such as palm oil, ethylene glycol, and styrene, preliminary findings presented.

RESEARCH EXPERIENCE

Fudan University **Jul.2024-Aug.2024**

School of Mathematical Sciences， Fudan University

-Under the supervision of Liu Yanchao, a second-year doctoral student at the School of Mathematical Sciences, Fudan University, I am assisting in a research project related to airline network optimization. The primary objective of this project is to analyze and optimize the topological structure and layout efficiency of the route network of Chinese airlines. By applying statistical analysis and operations research methods, we aim to enhance the operational efficiency of the airline network and reduce operational costs.

Fudan University **Aug.2024-**

Shanghai Center for Mathematical Sciences

- Under the guidance of Dr. Wang Tiandong, Assistant Professor at the Shanghai Center for Mathematical Sciences, Fudan University, I am conducting independent research as an undergraduate. This study focuses on the optimization of the Weighted PageRank algorithm under specific requirements. The PageRank algorithm determines the importance ranking of nodes based on the connections between them. However, certain nodes, resembling marketing pages, may undesirably attain unjustly high rankings. To address this issue, we propose two original correction methods based on k-core decomposition. Currently, the majority of the research has been completed.

RESEARCH EXPERIENCE(COMMERCIAL)

Fudan University **Jan.2025-Feb.2025**

Shanghai Center for Mathematical Sciences

-I helped complete the task of developing examination materials for three categories of certifications: "Digital Solution Designer," "Digital Twin Application Technician," and "Network and Information Security Administrator (Data Security Administrator)." This work included the design of theoretical and practical simulation exam papers, question banks, as well as the certification evaluation schemes and detailed assessment criteria for each category and level of certification.

ACADEMIC CONFERENCE PARTICIPATING

Fudan University **Jul.2024**

Shanghai Center for Mathematical Sciences

-I participated in the International Conference on Extremes, Statistics, and Quantitative Risk Management held at the Shanghai Center for Mathematical Sciences, and assisted in completing various tasks related to the organization and execution of the conference.

ADDITIONAL INFORMATION

- SELF-ASSESSMENT: Strong in mathematical and logical skills, good at statistics and arithmetic, innovative and able to deal with new problems arising in the workplace. Team player, willing to communicate, able to complete tasks assigned by the team according to quality and quantity, able to work well with others to complete the work.