Huimin Wang

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
MEng in Financial Engineering, GPA: **4.0** **Expected December 2022**

Nanjing University, Nanjing, China
BEcon in Financial Engineering, **GPA: 4.63/5 (Top 1 in class)** **Sept. 2017 to July 2021**
Awards: National Scholarship, Meritorious Winner of Interdisciplinary Contest in Modeling

University of California, Berkeley, Berkeley, CA
Exchange Study, GPA: 4.0/4.0 **Jan. to May 2019**

Courses: Data Mining and Machine Learning, Neural Network, Artificial Intelligence, Algorithm Design, Stochastic Processes, Partial Differential Equations, Numerical Analysis, Linear Algebra, Financial Time Series, Derivatives, Fixed Income

EXPERIENCE

Derivatives Strategy Research Assistant, *High Hope Wisdom Capital,* Nanjing, CHN **June to July 2021**
- **Market Monitor:** Automated data updating process of derivatives' spread, liquidity and volatility; Detected possible investment opportunities and monitored risks by analyzing data distribution, convergence, regression results.
- **Simulation and Visualization:** Initiated simulated trading strategies (straddle, calendar-spread) to monitor the performance of invested derivative-based funds; Built visualization framework to analyze the impact of implied volatility on PnL.

Quant Intern, *Huatai Securities,* Beijing, CHN **Sept. 2020 to Feb. 2021**
- **Research on FOF:** Established a sector fund selecting framework based on sector rotation strategy to construct FOF, productionized the process by releasing scalable Python code, which was used to cover analysis on 5 sectors.
- **Fund Evaluation:** Assessed return and drawdown from 10+ perspectives and applied Brinson Model for attribution analysis to evaluate actively managed funds; Investigated the value of the underlying indices by random sampling and examined tracking errors and information ratio to analyze passively managed funds.

Quant Intern, *China Merchants Bank Wealth Management,* Shanghai, CHN **July to Aug. 2020**
- **Factor Construction:** Built and released 10+ factors for Healthcare sector funds based on fund holdings and time series analysis of fund return, including measuring the winning rate of long-term position stocks in funds, analyzing the stock selection and market timing ability using TM model; Achieved a Sharpe ratio of 0.98 in 8-year backtesting.

PROJECTS

Application of GAN and LSTM/Bert Model, *Nanjing University* **Jan. to Feb. 2021**
- Designed GAN models to generate Japanese Anime avatars and improved results using DCGAN and WGAN.
- Implemented LSTM and Bert models to classify 1,000,000 customer reviews in Chinese, and improved the validation accuracy for LSTM model by 4% by applying the Word2Vec embedding and semi-supervised learning method.

Puzzle Video Game Strategies and application of CNN Model, *Harvard University* **Sept. to Dec. 2020**
- Applied AI algorithms including reinforcement learning to generate winning strategies for multiple puzzle games in Python.
- Devised a CNN model using TensorFlow to classify 43 types of road signs, and employed advanced machine learning methods such as data-augmentation, batch-normalization, and dropout to improve accuracy by 6%.

LEADERSHIP EXPERIENCE

President of Finance Club, *Nanjing University* **Sept. 2018 to June 2021**
- Spearheaded the Speaker Series with 100+ prominent alumni to share industry's best practice; led Alumni and Peer Mentoring Program, helped 20+ mentees learn basic knowledge in quantitative finance & Machine Learning.
- Hosted weekly gatherings to discuss market news; captained teams to join competitions hosted by Citi, Ubiquant, etc.

SKILLS & INTERESTS

Technical Skills: Python/TensorFlow/NumPy/Matplotlib, Java, C++, R, MATLAB
Interests: Dancing; piano; volunteering (volunteered as a math and English teacher in middle school)