

Lang Feng

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2224 Stone Road, Ann Arbor, Michigan, 48105

Education

The University of Michigan, Ann Arbor, United States

Sept. 2016-Dec.2017

Department of Mathematics

Major: Quantitative Finance & Risk Management

Core Courses: Advanced Financial Mathematics, Computational Finance, Applied Statistics, Discrete State Stochastic Progress

Central University of Finance and Economics, Beijing, China

Oct. 2011-June 2015

Chinese Academy of Finance Development

Major: Finance

GPA: 88.3/100

Core Courses: Mathematical Analysis, Probability and Statistics, Linear Algebra, Ordinary Equations, Machine Learning, etc.

Awards: Meritorious Winner of Mathematical Contest In Modeling in 2014(MCM), Outstanding Academic Scholarship of 2014

Baruch College – The City University of New York, Online Course

Sept. 2014-Jan. 2015

Core Courses: C++ Programming for Financial Engineering

GPA: 86/100

Professional Experience

CITIC Securities – Quantitative Analyst

May 2016-Aug. 2016

- Independently programmed Mean Variance Model and Black Litterman Model to enhance the asset Allocation framework of CITIC Securities, and to provide clients with monthly advice for the optimal portfolio weight among different classes of assets
- Contributed to the event driven trading system by the development of several well-designed stock screening strategies based on events like block trading, high dividend, majority shareholder purchasing, etc.

Yinhua Fund Management, Beijing, China – Quantitative Analyst

Oct. 2015-May 2016

- Independently conducted the back testing and optimization of 8 quantitative trading strategies using Chinese historical data
- Contributed to the building of quantitative evaluation system of fund products by modeling for the evaluation of stock choosing, market timing ability of fund products according to the analysis of their net value movements and financial reports
- Dynamically employed asset allocation models like Risk Parity and market-timing strategies like TD in the design of Yinhua's first customized fund of fund products based on selected well-performance Yinhua fund products

Essence Securities, Beijing, China – Equity Intern

Jan. 2015-Apr. 2015

- Assisted with the initial public offering of 3 small and medium sized companies, and mainly worked on DCF based company valuation, comparable company analysis, and company profit forecasting
- Researched, analyzed and presented to clients on various industries such as logistics finance, oil and media industry by using data from Wind, and wrote Matlab scripts to automate market data update

Millward Brown ACSR, Beijing, China – Market Quantitative Analyst

Sept. 2014-Dec.2014

- Conducted the quantitative analysis of an Ad avail-tracking project for BMW and Volkswagen, wrote excel script for data loading and cleaning, and developed a demographic customer classifier based on their interest behaviors

Research Projects

The Study of Diversified Risk Parity on Chinese Stock Market

Apr. 2014-May 2014

- Calculated the optimal weight distribution of diversified risk parity portfolio and other benchmarking portfolios like global minimal variance portfolio, mean variance portfolio, by using data of CSI 300 Index and its components
- Evaluated the return, volatility, as well as maximum drawdown of the above portfolios where the optimal diversified risk parity portfolio achieved a monthly return of 1.13%, volatility of 1.49% and maximum drawdown of -27.53%

Others

Computer skills: Microsoft Office, C++, Matlab, WIND, Eviews, SQL

Volunteer Experience: The International Forum on Financial Engineering & Risk Management

Hobbies: Mountain Climbing, Travelling, Running, Reading, Music