

Lang Feng

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2224 Stone Road, Ann Arbor, MI, 48105

Education

The University of Michigan, Ann Arbor, MI

Sep. 2016-Dec.2017

Department of Mathematics

Master of Science in 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

Bachelor of Economics in 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 2014

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

Sep. 2014-Jan. 2015

Core Course: C++ Programming for Financial Engineering

GPA: 86/100

Professional Experience

CITIC Securities – Quantitative Analyst Intern

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 optimal portfolio weight among different classes of assets
- Contributed to the event driven trading system through the development of several stock screening strategies based on events including block trading, high dividend, and majority shareholder purchasing

Yinhua Fund Management, Beijing, China – Quantitative Analyst Intern

Oct. 2015-May 2016

- Conducted back testing and optimization of 8 quantitative trading strategies using Chinese historical market data
- Contributed to the building of quantitative evaluation system of fund products by modeling for the evaluation of stock selection and market timing ability of fund products according to the analysis of their net value movements and financial reports
- Employed asset allocation models (risk parity, Black Litterman model) and market-timing strategies (TD, momentum trading) in the development of Yinhua's first fund of fund(FOF) product, which has been published on *Securities Daily* after launching

Essence Securities, Beijing, China – Equity Intern

Jan. 2015-Apr. 2015

- Assisted with the initial public offering of 3 small and medium sized companies, mainly working 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; wrote Matlab scripts to automate market data update

Millward Brown ACSR, Beijing, China – Market Analytics Intern

Sep. 2014-Dec.2014

- Conducted the quantitative analysis of an ad effectiveness 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 including global minimal variance portfolio and mean variance portfolio, by using data of CSI 300 Index and its components
- Evaluated the return, volatility, and maximum drawdown of 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: International Forum on Financial Engineering & Risk Management, 2014

Trading Experience: Currently managing about one million RMB fund using self-developed quantitative trading strategies