

# Shengyang (Paul) Sun

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## EDUCATION

### The University of Chicago

Chicago, IL

#### Master of Science in Financial Mathematics

Expected December 2025

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

### The Chinese University of Hong Kong, Shenzhen

Shenzhen, CN

#### Bachelor of Science in Mathematics and Applied Mathematics (Major GPA: 3.8/4.0)

May 2024

- Courses: Real analysis, Advanced Linear Algebra, Probability Theory, Data Structures, Ordinary Differential Equations, Mathematical Statistics, Numerical Analysis, Optimization, Stochastic Processes, Machine Learning
- Awards: 2022-23 Academic Performance (AP) Scholarship - Class B; 2022-23, 2021-22 Dean's List Award; 2020-21 Master's List Award; World Quant Challenge Gold Certificate; Bowen Entrance Scholarship

### Yale University

New Haven, CT

#### Summer Program (Summer 2022)

June 2022

- Studied C programming and MATLAB (Final Grade: A)

## SKILLS

**Computing:** Python, C++, C, MATLAB, Java, Stata, SQL, Microsoft Suite

**Knowledge:** Financial Markets, Statistical Modeling, Data Analytics, Machine Learning, Econometrics

## EXPERIENCE

### Harvest Fund

Beijing, CN

#### Quantitative Research Intern

September 2023 - December 2023

- Developed a regression model to forecast risk in Chinese stock market, incorporating industry and risk factors
- Applied Machine Learning algorithms, Neural Network and Logistic Regression, to combine various factors

### China International Capital Corporation Limited (CICC)

Beijing, CN

#### Quantitative Research Intern

June 2023 - September 2023

- Mastered Linux OS, launched Python for factor creation and development, and backtested those factors
- Developed more than 50 single factors, including fundamental and high-frequency factors
- Engineered a factor combination program in Linux's Python, discovering frequent rebalancing with more factors optimized stock selection
- Designed an index-enhancement strategy and it outperformed CSI 500 index in five out of seven backtesting years

### CITIC Securities

Shanghai, CN

#### Bond Strategy Research Intern

July 2022 - September 2022

- Built portfolios based on government bond indices, non-banking financial indices, and communication indices, quantifying annual returns, Sharpe ratio, and maximum drawdown
- Developed a MATLAB-based multiple linear regression model to forecast short-term interest rate
- Synthesized new indicators using principal component analysis, predicting GDP trends with MATLAB modeling

## RESEARCH

### The Chinese University of Hong Kong, Shenzhen

Shenzhen, CN

#### Validating the Applicability of the CAPM Model in Chinese Stock Market

March 2023 - April 2023

- Analyzed six years of stock data using Python and pandas, segmenting it into three distinct two-year periods
- Grouped stocks into 10 categories based on  $\beta$  coefficients from the first period, then assessed the relationship between market excess returns and portfolio excess returns
- Validated the CAPM model's conclusions in third period by regressing excess returns on portfolio  $\beta$  coefficients, and conducted a presentation on research findings

### The Chinese University of Hong Kong, Shenzhen

Shenzhen, CN

#### Project Leader, Machine Learning

March 2023 - April 2023

- Implemented Neural Network, and managed a dataset with 60,000 training samples and 10,000 test samples

## ADDITIONAL INFORMATION

**Language:** Mandarin (fluent)

**Interests:** Cello, basketball, swimming, traveling, poker and other card games