WENDA ZHAI

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EDUCATION

NEW YORK UNIVERSITY, TANDON SCHOOL OF ENGINEERING — Brooklyn, NY
Master of Science in Financial Engineering — Expected 05/26
GPA: Pending, currently in first semester of program

TONGJI UNIVERSITY — Shanghai, China
Bachelor of Science in Economics and Finance — 07/24
GPA: 3.8/4.0

PROGRAMMING / TECHNICAL SKILLS / CERTIFICATIONS

- Skills: Python (Pandas, Numpy, Sklearn Tensorflow), R, C/C++, SQL, C#, Linux
- Certifications: Bloomberg Certified; Mathematical Modeling Certification;

COURSEWORK HIGHLIGHTS

- **Mathematics & Statistics:** Applied Stochastic Process; Time Series Analysis; Probability Theory; Applied Statistics; Complex Analysis; Operations Research; Numerical Methods; Optimization Theory; Mathematical Modeling;
- **Data Science & Computer Programming:** Data Science (Python); Python Programming; Applied Machine Learning; Data Modeling Practice with Python; Data Science with R; C/C++ Programming; Operating System; Database Technology (SQL);
- **Economics & Finance:** Econometrics; Intermediate Economics (Micro & Macro); Fixed Income Analysis; Futures and Options; Financial Risk Management; Corporate Finance; Securities Investment Experiment.

EXPERIENCE

TIANFENG SECURITIES, Shanghai, China — 04/24 - 07/24
Quantitative Researcher (Strategy Track), Market Making Group, Fixed Income Department
- Established and improved high frequency trading strategy based on tick-level order book for treasure bonds with Python
- Reproduced and Backtest strategies from scholar papers on Order Flow Imbalance (OFI) and apply it into hft strategy
- Developed portfolio strategy performance analysis system for P&L, visualization and statistical calculation

XIANGCAI SECURITIES, Shanghai, China — 01/24 - 03/24
Quantitative Researcher, Self-Operating Investment Business Department
- Conducted single-factor and multi-factor research on futures market, with a production of 60+ factors with IC over 0.05
- Reproduced and combined factors from relevant research reports on futures market with Python
- Utilized factors discovered on improvement of medium frequency trading strategy with a sharpe ratio from 1.1 to 2.3

RESEARCH / ACADEMIC PROJECTS / FINANCIAL MODELLING

TONGJI UNIVERSITY, Shanghai, China — 12/22 - 08/23
Academic Innovation Training Program
- Conducted research of *Industrial Beta Changing and Monetary Cycle: Based on a Hidden-Markov Model* (Accepted by ICMRED) and finished a 23 page of project empirical study thesis; passed oral defense as presenter with thesis paper
- Utilized Hidden-Markov Model on industrial beta series of 2009-2019 Chinese A-Share markets to determine industrial beta coefficient changing; discovered industrial interest rate spread as a procyclical predictor variable on industrial beta

DALIAN COMMODITY EXCHANGE, Dalian, Liaoning — 07/21 - 08/21
Talented Students for Futures Trading Program
- Enrolled in courses focusing on derivative markets; attended lectures given by in-service practitioners; pass program final exam with top 10% scholarship; finish an individual research report on certain types of futures from DCE
- Produced a 19 page of program analysis report on arbitrage of corn futures titled as *Calendar Spread and Arbitrage Possibility: Evidence Based on Corn Futures*; program scholarship

HONORS / AWARDS / COMPETITIONS

- **National Mathematical Modeling Competition**, National First Prize, 2022
- **Tongji Mathematical Modeling Competition**, University Second Prize, 2022
- **Huashu Cup Mathematical Modeling Competition,** National First Prize, 2022
- **Asian-Pacific Mathematical Modeling Competition**, Global Third Prize, 2021
- **CFFE College Financial Knowledge Contest,** China Financial Futures Exchange, National Third Prize, 2023
- **DCE Scholarship,** Dalian Commodity Exchange, Top 5 out of 89 candidates, 2021
- **Merit Student Scholarship**, Tongji University, 2020-2022