

Education

University of Michigan, Ann Arbor, MI

Aug 2023-Expected May 2025

Master of Applied statistics

Related Coursework: Probability Theory(A+), Linear Regression, Python in data analysis, Statistical learning, Statistical Inference, Stochastic Process

Tsinghua University, Beijing

Sep 2019 - Jul 2023

Bachelor of Science; Major in Pure and Applied Mathematics

Related Coursework: Statistical Inference, Linear Regression Multivariate Statistical Analysis, Statistical Computing and Software, Ordinary Differential Equations, Applied Time Series Analysis

Technical and Language Skills

Language Skills: Proficient in English and Chinese(native language)

Programming Languages: Python, R, C/C++, MATLAB, Latex

Professional Experience

Five Rings

New York, US

Incoming Quantitative Research Intern

Jan 2025 – Jan 2025(Incoming)

Lingjun Investment

Beijing, China

Quantitative Research Intern

Jun 2024 – Now

- Performed statistical analysis on financial statement data and identified signals for Chinese stocks with R and Python.
- Identified statistically significant alphas in index futures overnight trading; spearheaded a team of interns to construct a factor model to obtain stronger alphas on index futures using Python.

China United Telecommunications Corporation

Beijing China

Data Analyst Intern

Jul 2021 – Sep 2021

- Analyzed and processed over 100,000 customer service calls, sorting and summarizing 120,000 data points.
- Utilized Python for data crawling and screened 1,500 high-quality customers for further analysis.

Academic Projects

Research on Shared Mobility Usage in Austin Using Machine Learning Methods |

Apr 2024 – May 2024

- Utilized Isolation Forest and One-Class SVM methods to detect and remove outliers from the data.
- Employed K-means clustering and hierarchical clustering to analyze the usage patterns of shared scooters across different times and locations.
- Developed ARIMA models for different types of shared mobility devices to predict their usage frequency over the next year, providing insights for the deployment strategy of shared scooters.

Research on the power of an adversary in Glauber dynamics Using Markov chains |

Feb 2023 -Jun 2023

- Investigated the relationship between bottleneck ratio and mixing time, exploring the efficiency and convergence properties of Glauber dynamics on different graphs.
- Analyzed the interactions between particles on various graphs at different temperatures, calculating the time required for all particles to converge to a stationary distribution.
- Applied properties of martingales and stopping time theorems to derive and analyze the polarization phenomenon in complete graphs, demonstrating that it does not converge within sub-exponential time.

Optimal Policy Evaluation Using Kernel-based Temporal Difference Methods |

Jul 2022 - Dec 2022

- Collaborated in the development and implementation of kernel-based temporal difference methods for optimal policy evaluation.
- Assisted in conducting kernel estimation and error estimation under α -polynomial decay condition, ensuring accurate estimation of policy values.
- Utilized statistical simulations and performed slope estimation calculations to validate the effectiveness of the proposed methods.

Research on Detection of Blood Stains Using Computer Vision-Algorithms |

Apr 2022 – Jul 2022

- Employed computer vision algorithms to analyze and visualize the distribution of blood pixels in 275 surgical video images of Peking University People's Hospital.
- Developed Bayesian methods to quantify blood stains and extract meaningful insights to reflect surgical conditions.
- Conducted statistical analysis to identify the association between blood stains and postoperative outcomes, providing valuable insights for surgical decision-making.

Honor

Chinese Mathematics Olympiad(CMO) | Silver Medal (Top 0.02%)