

Huaqi Wei

413 E Huron St, Apt 1409, Ann Arbor, MI 48104 | (904) 210-8662 | huaqiwei@umich.edu

EDUCATION

University of Michigan, Ann Arbor

Bachelor of Science in Data Science and Statistics GPA: 3.83/4.0

Ann Arbor, MI

Expected May 2026

University of California, Los Angeles

Bachelor of Science in Data Science and Statistics GPA: 3.9/4.0

Los Angeles, CA

Transferred

INTERNSHIP EXPERIENCE

Lions Financial

Quantitative Financial Analyst

New York, NY

3/2024 - 5/2024

- Analyzed 1,000+ data entries from financial statements, equity prices, and stock market data for Mitsui Sumitomo Insurance Investment and Marcus and Millichap Investment; conducted break-even analysis and cash flow projections to assess profitability trends and operational efficiency.
- Built DCF model projections in Excel, performed free cash flow analysis, and calculated comparable valuation metrics (e.g., P/E ratio, P/B ratio, EV/EBITDA), forecasting company valuation and future growth potential.
- Used Python and data modeling techniques to identify potential investment opportunities based on valuation metrics; developed an algorithm to filter high-growth companies in the PE/VC space by analyzing company stage and entry points for investment.
- Generated investment ideas by combining Monte Carlo simulations with valuation metrics to predict optimal entry points for early-stage investments and recommend potential worthwhile investing targets based on forecasted risk-adjusted returns.

East Money Information Co., Ltd

Commodity Derivatives Research Analyst

Shanghai, China

5/2022 - 5/2023

- Analyzed thousands of daily trading data points (fuel oil prices, trade volume) provided by the technical department using Python (Pandas, NumPy) after thorough data cleaning; utilized rolling windows for time-series options strategies, determining the 30-day window based on historical volatility patterns to optimize strategy development and backtesting.
- Generated variance factors to assist traders in integrating CTA strategy development (focusing on alpha returns) and backtesting; collaborated closely with traders to refine trading strategies.
- Utilized Excel to calculate daily variance and standard deviation for fuel oil prices and automated data processing through VBA to develop efficient macros; streamlined repetitive tasks such as data extraction, transformation, and statistical calculations, resulting in a 10% reduction in processing time for daily reports.
- Created visualizations using matplotlib to present price trends and volatility patterns, providing insights to traders on optimal market entry and exit points.

RESEARCH PROGRAM

Valuation for Financial Engineering Research

Advisor: Dr. David Shimko

New York University

8/2023 - 11/2023

- Applied statistical techniques such as state-space models and GARCH to calculate implied betas, volatility, and Sharpe ratios for stock portfolios and conducted portfolio optimization and risk assessment based on Mean-Variance Optimization and Value at Risk (VaR) methods.
- Developed and executed Monte Carlo simulations and regression analysis using Python libraries such as NumPy, SciPy, and pandas to accurately price financial derivatives, including calls, puts, and exotic options.
- Enhanced model accuracy by improving parameter selection through cross-validation, reducing Mean Squared Error (MSE) by approximately 10%, and using sensitivity analysis to evaluate risk exposure.

MISCELLANEOUS

Skills: Python, C++, R, VBA, STATA, Microsoft

Languages: Mandarin Chinese (native), English (bilingual), Modern Hebrew (elementary)

Hobbies: Teacher's Diploma Fourth Grade from the Sogetsu School of Ikebana of Japan (the art of flower arrangement), Chinese National Senior Tea Specialist and Commentator, Senior Level (Grade 8) of Chinese Calligraphers Association, tennis