MINGQIAN WU

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EDUCATION

UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN Champaign, IL

Bachelor of Science in Industrial Engineering, with Statistics minor (GPA: 3.99/4.00) Expected: May. 2020

Concentration: Economics and Finance

Relevant Coursework:

Option Pricing, CAPM Model, Commodity Price Analysis, Decision Trees, Calculus III, Calculus in Probability, Linear Algebra, Differential Equation, Statistic Methods, Optimization in Linear Model, Discrete Stochastic Process, Numeric Method, Computer Programming in Python, Java and C++, Data Structure

PROFESSIONAL AND RESEARCH EXPERIENCE

MINGHONG INVESTMENT MANAGEMENT CO., LTD. Shanghai, China

Quantitative Analyst Intern May. 2019 - Jul. 2019

- Constructed strategy for transferring capital between Index Enhanced Fund and Market Neutral Fund
- Back-tested the transfer strategy in Python to achieve higher performance (24% return) than original funds (20%)
- Researched on the index future basis and the effect of its change on Market Neutral Funds
- Fundamentally analyzed small-capped companies to avoid potential risks and downfalls
- Practiced trading on a simulated account and familiarized myself with trading rules of the index future in China

UIUC DEPARTMENT OF INDUSTRIAL AND ENTERPRICE SYSTEMS ENGINEERING Urbana, IL

Undergraduate Researcher Jan. 2019 - May. 2019

- Plotted Implied Volatility Surface and its skew in Python from Apple's option data and studied the assumptions of the approach
- Implemented Generalized ARCH (GARCH) method in R to predict short-term volatility of S&P 500
- Compared the volatility estimation with other approaches, e.g. high-frequency data, rolling standard deviation, VIX
- Implemented the regression-based approach suggested by Carr and Wu, utilizing option sensitivities

HARVESTON ASSET MANAGEMENT Singapore

Quantitative Research Intern May. 2018 - Jul. 2018

- Conducted pair-trading strategies, back-testing Asian commodity futures gaining over a 10% benchmark portfolio return
- Quantitatively Researched the mean-reversion pattern between non-deliverable forwards in foreign exchange markets
- Improved auto back-testing program by realizing data extraction from data platforms, such as Bloomberg
- Constructed a minimum variance portfolio using Markowitz Portfolio Theory that reduced 8% of its original risk value

THUNDER SOFTWARE TECHNOLOGY CO., LTD. Nanjing, China

Software Developer Intern May. 2017 - Jun. 2017

- Customized Gerrit platform to suit the company's needs and added new functions using Java and HTML
- Developed a linkage program to connect optimized back-end functions to user interface of the Gerrit platform

PART TIME

UIUC DEPARTMENT OF COMPUTER SCIENCE Urbana, IL

Course Aide Jan. 2018 – Dec. 2019

- Instructed laboratory session and office hours for CS 101 about Matlab basics and essential Python packages like Numpy, Matplotlib, Sympy
- Improved instruction qualities by conducting troubleshooting meeting with the course instructor

SKILLS AND PROJECTS

COMPUTER SKILLS:	Python, Matlab, R, C++, Java, HTML, CSS, intermediate Microsoft Office
PROFESSIONAL SKILLS:	Project Management, Technical Writing, Leadership, Fluency in English and Mandarin
RELEVANT PROJECTS:	Pricing European and American options with Binomial Model, Predicting Movie Rating with Multiple Linear Regression, Project Linksume (generate resume from information on LinkedIn)

HONORS

Frederick and Rachel Hansen Scholarship r*ecipient* Apr. 2017/Apr. 2018

Dean's List Dec. 2016 - Present

James Scholar s*tudent* Jan. 2017 - Present