

Shaofeng Shen

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Education

University of Michigan, Ann Arbor, MI

Sept.2016 – Apr.2018

Master of Quantitative Finance and Risk Management

- Course: Statistics for Financial Data, Computational Finance, Financial Mathematics, Stochastic Analysis for Finance, Machine Learning(Python), Computer Programming for Scientists and Engineers(C++), Decision Support with Spreadsheets(Excel).

- GPA: 3.797/4

Nanjing University, Nanjing, China

Sept.2012 - Jun.2016

Bachelor of Economics in Financial Engineering

- Courses: Financial Econometrics(SAS), Financial System Simulation(Matlab), Financial Database and Data Analysis(SAS, R), Data Structure(C language), Financial Risk Management.

- Major GPA: 3.64/4

- Awards: Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015

Research Experience

Project in Machine Learning

May.2017-Now

- Predicting directions of stock price using recurrent neural network

Publication: Chinese Journal of Management Science, Second author

Nov.2016

Comparison of Realized Covariance Forecasting Models Based on Volatility Timing Performance

- Empirically investigated the performance of volatility timing strategies based on several covariance matrix predicting models, including MIDAS and EWMA. Completed with MATLAB.

Course Project in Financial Econometrics

Aug.2015

- Used SAS to analyze the illiquidity of China's security market and its effects on assets pricing based on M.J.Brennan and T.Chordia method (2012).

Course Project in Corporation Finance

Feb.2015

- Conducted stock research on China Galaxy Securities Co., Ltd. based on industry trend, company's fundamentals, current valuation and financial health etc.

Working Experience

China Galaxy Securities Co., Ltd., Beijing

Jul. - Aug.2015

Intern, Planning and Finance Department

- Participated in accounting work in securities investment and margin trading.

Deloitte, Beijing

Jul. - Aug.2014

Intern, Audit Department

- Assisted in mid-term audit work for People's Insurance Company of China (PICC).

Professional Skills

- Python: Pandas, Scikit-learn, Numpy
- Machine Learning: Support Vector Machine, Neural Networks, Logistic Regression, Naïve Bayes and Decision Trees
- Programming Languages: C++, C, Matlab, SAS, R, SQL