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:** Advanced Financial Mathematics, Applied Statistics and Statistical Analysis of Financial Data, Stochastic Analysis for Finance, Statistics for Financial Data.
- **Cumulative GPA:** 3.661/4

Nanjing University, Nanjing, China   *Sept.2012 - Jul.2016*

Major: Financial Engineering

- **Major GPA:** 3.64/4
- **Awards:** Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015

Research Experience

Summer 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. The whole process was completed with Matlab

Course Project in **Financial Econometrics**   *Aug.2015*

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

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, including importing daily financial accounts into financial system of company

Deloitte, Beijing   *Jul. - Aug.2014*

Intern, Audit Department

- Assisted in mid-term audit work for People's Insurance Company of China (PICC), including checking on audit material in details and communicating with branch companies for explanations on problems found in material.

Professional Skills

- Programming Languages: C, Matlab, SAS, R, Python
- Strong proficiency in English