Shaofeng Shen

1780 Broadway Street, Ann Arbor, MI 48105

734-834-9817 sfshen@umich.edu

Education

University of Michigan, Ann Arbor, MI *Sept.2016 - Apr.2018*

Master of Quantitative Finance and Risk Management GPA: 3.818/4

- Course: Machine Learning(Python), Computer Programming for Scientists and Engineers(C++), Statistics for Financial Data, Computational Finance, Financial Mathematics, Stochastic Analysis for Finance.
- Active learner on online open courses concentrating on Machine Learning and Data Analysis.

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

- *Bachelor of Economics in Financial Engineering* Major GPA: 3.64/4
- Courses: Financial Econometrics(SAS), Financial System Simulation(Matlab), Financial Database and Data Analysis(SAS, R), Data Structure(C language), Financial Risk Management.
- Awards: Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015

Experience

Analyzing Stock Trading Strategy Using Extreme Learning Machine *Dec.2017*

- Implemented a computational efficient functional link artificial neuron network that uses extreme learning machine to generate the trading decisions. Compared the model performance with SVM(Support Vector Machine), Decision Trees and KNN(K-Nearest Neighbors).

University of Michigan's Industrial and Operations Engineering, Ann Arbor, MI *May.2017-Dec.2017*

Research Assistant

- Studied from research papers to generate innovate idea of deep learning application on financial market
- Extracted stock price and industry features from Bloomberg, prepared data using Excel for analysis
- Classified stocks using KNN, predicted moving direction of stock price using recurrent neural network

Comparison of Realized Covariance Forecasting Models Based on Volatility Timing Performance *Nov.2016*

Second author, Chinese Journal of Management Science

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

Order Liquidity and Stock Returns *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).

China Galaxy Securities Co., Ltd., Beijing, China *Jul. - Aug.2015*

Planning and Finance Intern

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

Deloitte, Beijing, China *Jul. - Aug.2014*

Audit Intern

- Carefully reviewed audit and financial material document from client and correspondingly collected additional support audit material to assist in mid-term audit work.

Skills

- Python: Pandas, Scikit-learn, Numpy
- Excel: Pivot, @Risk, PrecisionTree, Monte Carlo simulation, optimization, charting
- Machine Learning: Support Vector Machine, Neural Networks, Logistic Regression, Naïve Bayes and Decision Trees
- Programming Languages: C++, C, Matlab, SAS, R, SQL
- Languages: English – Fluent, Mandarin – Native speaker