Shaofeng Shen

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EDUCATION

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

Master of Science in Quantitative Finance and Risk Management, GPA: 3.82/4

- **Courses**: Machine Learning(Python), C++ Programming, Statistical Regression(R), Numerical Analysis(MATLAB), Stochastic Processes, Financial Mathematics, Computational Finance.

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

Bachelor of Economics in Financial Engineering, Major GPA: 3.64/4

- **Courses**: Data Structure(C language), C Language Programming, Time Series Analysis(SAS), Database Systems, Financial Data Analysis, Probability and Statistics, Linear Algebra, Financial Engineering, Operational Research.
- **Awards**: Meritorious Winner in Mathematical Contest in Modeling(MCM) in 2015.

WORK EXPERIENCE

Rebellion Research, New York City, NY *Sept. - Oct.2018*

Quantitative Analyst Intern

- Used Python to extract 3-year 13f and stock price data from SQL database.
- Manipulated data to generate trading strategy based on machine learning algorithms.

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

Research Assistant

- Studied research papers to generate innovative ideas for deep learning applications to financial markets.
- Extracted stock price and industry features from Bloomberg, prepared data with Excel for analysis.
- Classified stocks and predicted moving direction of stock price using machine learning models.

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

Planning and Finance Intern

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

ACADEMIC PROJECT

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 develop strategies.
- Calculated features from stock price data using Python.
- Compared the model performance with alternative machine learning models.

Order Liquidity and Stock Returns *Aug.2015*

- Used SAS to analyze the illiquidity of China's security market and its effects on assets pricing.

PUBLICATION

Comparison of Realized Covariance Forecasting Models Based on Volatility Timing Performance

Second author, Chinese Journal of Management Science, 2016 S1

- Empirically investigated the performance of volatility timing strategies based on several covariance matrix predicting models.
- Manipulated data and completed calculation and prediction of volatility using MATLAB.

SKILLS

- Python: Pandas, Scikit-learn, Numpy, Matplotlib
- Machine Learning: Classification, Regression, Neural Networks, Logistic Regression
- Programming: C++, C, MATLAB, SAS, R, SQL
- Excel: Pivot, Monte Carlo simulation, optimization, charting
- Languages: English – Fluent, Mandarin – Native speaker