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++).
- GPA: 3.818/4

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

Working Experience

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

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

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

Academic Projects

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 and compared the model performance with SVM, decision trees and KNN.

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

Published: Chinese Journal of Management Science, Second author

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

Buy and Sell 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).

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