**Steven Wangshu Peng**

100 Ocean View Dr, Boston, MA 02125 • stevenpeng106@gmail.com • (443)676-6678

**SUMMARY:**

* Energetic and result driven Quantitative Analyst with 3+ years' work experience in Quantitative Analysis, Data Manipulation, Risk Management, Statistical Model Development and Implementation. Specialized in using financial mathematical models and tools to conduct quantitative analytics with SAS, SQL, Python, R, MATLAB, C++, VBA.
* Certified Financial Risk Manager (FRM); SAS Certified Advanced and Base Programmer.
* Actively seeking for full-time position in financial fields with focus on quantitative analytics and risk management.

**EDUCATION**

**Johns Hopkins University, Master of Science in Financial Mathematics Aug 2014 – May 2016**

* GPA: 3.6/4.0;
* Relevant Courses: Financial Derivatives, Risk Management, Time Series Analysis, Stochastic Calculus, Financial Computing in C++, Structured Finance, Interest Rate and Credit Derivatives, Optimization in Finance, Machine Learning.

**University of California, Los Angeles, Statistics and Management 2013 – 2014**

* Exchange Program; GPA: 3.8/4.0;
* Relevant Courses: Mathematical Statistics, Real Estate Finance and Investment, Principles of Accounting.

**Sun Yat-Sen University, Bachelor of Science in Mathematics and Computer Science 2010 – 2014**

* GPA: 3.82/4.0;
* Relevant Courses: Mathematical Analysis, Partial Differential Equations, Numerical Analysis, Multivariate Statistics, Mathematical Models, Programming Languages(C/C++), Data Structure and Algorithms.
* Awards: The First-Class Scholarship based on academic performance (top 5%), 2012 – 2013;

Merit Student Leader, 2011 – 2012; Honorable Mention in Mathematical Contest in Modeling (MCM), 2013.

**WORK EXPERIENCE**

**Santander Bank Boston, MA**

**Senior Quantitative Analyst Nov 2016 to Now**

* Developed and Implemented statistical loss forecasting models to predict probability of default (PD) using logistic regression model in python and SAS for
* Implemented loss forecasting models to support the Federal Reserve’s CCAR and the Office of Comptroller of Currency’s DFAST

**PI Analytics Baltimore, MD**

**Quantitative Research Analyst May 2015 to Dec 2015**

* Used R and Python packages to conduct data analysis and visualization of 15-year Wells Fargo wholesale deposit data used in CCAR, and analyzed correlation of deposit data between Wells Fargo and other bank holding companies

**The People’s Bank of China-Beijing Headquarters Beijing, China**

**Data Analyst, Survey and Statistics Department Jun 2013 to Sep 2013**

* Utilized ARIMA, seasonal decomposition, and other advanced time series analysis techniques to forecast banks’ deposit
* Implemented interest rate models using C++ for scenario analysis to detect and manage interest rate risk

**HSBC Bank Company Limited Guangzhou, China**

**Financial Analyst, Strategic Transaction Department Jul 2012 to Sep 2012**

* Conducted research on various commodities markets within the energy and metals sectors and performed data analysis by using SAS and SQL in support of the internal commodities fund and risk management
* Developed quantitative methods using Python to model the features in energy market for derivative trading strategies

**PROJECT EXPERIENCE**

**Stock Price Prediction Modeling Based on Machine Learning Methods Nov 2012 to Jun 2014**

* Researched on machine learning methods for stock price prediction and built models using Matlab to compare the forecast accuracy and convergence speed between methods of BP Neural Network and Support Vector Machine (SVM)
* Published two papers about the research approaches and results in core journals of finance

**PUBLICATION**

* Wangshu Peng, The Comparison between Stock Price Prediction Models based on BP Neural Network and SVM. South China Finance, 2013(1), 71-73

**TECHNICAL SKILLS AND INTERESTS**

**Math:** Regression Analysis, Principal Component Analysis, Stochastic Calculus, Time Series Analysis, Real Analysis

**Finance:** Risk Management, Stressing Testing, Credit Risk Analysis, CCAR, Structured Finance, Derivative Pricing

**Interest:** Texas Hold’em, Tennis, Basketball, Golf