YINGZHONG WANG

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EDUCATION

University of Michigan Ann Arbor, MI
M.S in Quantitative Finance and Risk Management, GPA:3.71/4.0 Sept. 2017 -present

Select Coursework: Financial Mathematics, Stochastic Calculus, Statistics for Financial data, Machine Learning, Computational Finance, C++ Programming

Renmin University of China Suzhou, China
Bachelor of Economics, GPA: 3.65/4.00, Sept. 2013-Jun. 2017

Select Coursework: Calculus, Linear Algebra Financial Accounting, Options, Futures and Derivatives

Kedge Business School Bordeaux,France
Exchange Program, GPA: 3.63/4.00 Sept. 2015-Jun. 2016

Select Coursework: Entreprise Finance, Risk Control in Trading, Financial Market and Portfolio Management

PROFESSIONAL EXPERIENCE

CRassets Investment Shanghai, China
Quantitative Researcher Intern, Jun 2018 – Aug 2018

- Conducted data cleansing using Python.
- Designed a high-frequency statistical arbitrage trading strategy on commodity futures market taking advantage of cointegration model and some time-series models.
- Assisted in designing a high-frequency trends-following trading strategy based on a stochastic process model applied on the futures and cryptocurrency market.
- Constructed an intercommodity latency arbitrage model and polished it through backtest.
- Learned some basic trading algorithms like TWAP and VWAP and tried to design a new adaptive algorithms based on some predictive indicators to save the impact cost.

Bank of East Asia Suzhou, China
Corporate Banking Intern, Jun 2016 – Aug 2016

- Conducted data collection from financial statements and inspected for abnormalities
- Performed credit risk review on bank's risk assessment system and prepared related reports to show the risk rating of borrowers.
- Assisted in other procedures of the loan approval process including authenticity verification of documents and the on-the-spot investigations to evaluate the credit risk

Changjiang Futures Company Zhengzhou, China
Intern, Jun 2015 – Aug 2015

- Mastered knowledge of the securities trading process and the usage of some chinese trading softwares as WebStock and Esunny
- Acquired basic knowledge on programming trading and gained practical experience writing trading strategies by assisting senior colleagues
- Partnered with sales people to deliver excellent customer service and manage the needs of the customers

RESEARCH EXPERIENCE

Statistical arbitrage --- based on bean pulp and rapeseed meal futures contracts
March 2016 – May 2016

- Undergraduate thesis which focus on Chinese commodity futures market, try to construct a spread arbitrage model on some highly related futures contracts

SKILLS

Computer: Python, R, C++, MATLAB

Spoken Languages: English, French, Mandarin, and Cantonese