Lintong Wu

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Education

Peking University	School of Mathematical Sciences	Ph.D.		09/2021- now
Peking University	School of Mathematical Sciences	Bachelor	3.78/4.0 (Rank : 1/43)	09/2017-07/2021
Peking University	National School of Development	Double Major	3.85/4.0	09/2018-07/2021

Honors & Awards

Scholarship of Elite Undergraduate Training Program	07/2018
Elite Undergraduate Training Program of Pure Math	09/2018
Guanghua Scholarship, Peking University	10/2018
First Prize of Chinese Mathematics Competitions	10/2018
Elite Undergraduate Training Program of Application Math	06/2019
Scholarship of Elite Undergraduate Training Program	09/2018
Samsung Scholarship, Peking University	10/2019
National Scholarship	10/2020
Principal Scholarship	10/2021
Pingfanghe Scholarship	10/2023

Publications

- Ruixun Zhang, Chaoyi Zhao, Yufan Chen, **Lintong Wu**, Yuehao Dai, Ermo Chen, "High-Frequency Liquidity in the Chinese Stock Market : Measurements, Patterns, and Determinants", Under Review. Available at SSRN : `https://ssrn.com/abstract=4191675`
- **Lintong Wu**, Ruixun Zhang, Yuehao Dai, "Spectral Volume Models : High-Frequency Periodicities in Intraday Trading Activities", Under Review. Available at SSRN : `https://ssrn.com/abstract=4230610`
- Agostino Capponi, **Lintong Wu**, Ruixun Zhang, "Spectral Analysis of Information Content", Working Paper.

Research Interests

My research interests lie in mathematical modeling for finance, including market microstructure, information content in trading, and market participants' trading behaviors, especially about high-frequency periodicities in trading activities. I'm also interested in market liquidity, adverse selection risks, and volatility.

Internship

Trader	Optiver	07/2020-08/2020

Experiences

President	Student Union of School of Mathematical and Sciences	03/2019-05/2020

Skills

Mathematics, Statistics, Python, LaTeX