

# Lintong Wu

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## Education

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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

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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

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- › 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

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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.

## Internship

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Trader    Optiver	07/2020-08/2020
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## Experiences

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- › President, Student Union of School of Mathematical and Sciences

## Skills

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Mathematics, Statistics, Python,  $\text{\LaTeX}$