XIANGYU MENG

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TECHNICAL SKILLS

- Programming Skills: C++, Python, R, SQL, and MATLAB

EDUCATION

2018-2020 **FORDHAM UNIVERSITY, GABELLI SCHOOL OF BUSINESS** New York, NY

MS, Quantitative Finance, GPA 3.83, Expected 05/2020

- Relevant Coursework: Stochastic Calculus, C++ for Finance, Financial Econometrics, Computational Finance(Python), Risk Management, Simulation, Fixed Income Securities, Algorithmic Trading

2014-2018 **UNIVERSITY OF INTERNATIONAL BUSINESS AND ECONOMICS** Beijing, China

BS, Finance, GPA 3.67

- Relevant Coursework: Stochastic Calculus, Introduction to Time Series, Real Analysis, Multivariate Statistical Analysis, Financial Risk Management
- Honors and Awards: Mathematical Contest in Modeling (Meritorious Winner, Top 7%)

Spring 2017 **UNIVERSITY OF CALIFORNIA, BERKELEY** Berkeley, CA

Visiting Student, GPA 3.79

- Relevant Coursework: Numerical Analysis, Nonlinear and Discrete Optimization, Introduction to Machine Learning Using Python

EXPERIENCE

Fall 2019 **GABELLI ARTIFICIAL INTELLIGENCE LABORATORY** New York, NY

Graduate Assistant

- Developed liquidity model to predict equity price under severe illiquidity situation; implemented VaR Python library, including PCA VaR, parametric VaR, and historical VaR; calibrated Geske model to generate asset value and default probability
- Worked on AWS Elastic Beanstalk for deploying web applications developed with Python, Django, and PostgreSQL; Assisted in maintaining applications during a simulated trading competition with over 150 participants

Summer 2019 **REBELLION RESEARCH** New York, NY

Research Intern

- Performed CDS valuation by applying discounted cash flow method to standard Merton model.
- Analyzed sensitivity of modeled CDS term structures to changes in input parameters with Monte Carlo simulations; generated slightly higher CDS spreads than standard Merton model

Spring 2019 **FRIDSONVISION LLC** New York, NY

Research Assistant Intern

- Improved macro-economic model to estimate fair value of high-yield market with OLS; added Bloomberg-surveyed economists' estimates of probability of recession as new independent variable
- Analyzed value of credits based on OAS across 20 major industries relative to net rating prospects (VBA)

PROJECTS

Summer 2019 **BLACK-LITTERMAN ASSET ALLOCATION VIA MARKET SENTIMENT VIEWS**

- Crawled opinion messages from StockTwits and Reuters to get sentiment index of market participants; computed sentiment time series from messages with sentic computing
- Formalized sentiment information into market views with LSTM and integrated views into Black Litterman model through a Bayesian approach
- Analyzed performance of asset allocation model, such as stability of portfolios and profitability
- Reduced portfolio crash and got more than 10% annualized portfolio yield on average when compared to benchmark strategies

ADDITIONAL

- Languages: Native in Mandarin; Fluent in English