

Chenwei Wang

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Skills

Programming: Python, C++, R (basic), MATLAB (basic)

Mathematics: Calculus, Probability Theory, Ordinary Differential Equations, Statistics, Linear Algebra

Certifications: C++ Programming (Coursera), Advanced C Programming (Coursera)

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Peking University

Beijing, China

B.S. Chemistry; B.A. Economics (Dual degree)

July 2020

- Merit award: Award for Academic Excellence, Third Prize Scholarship of WANHUA, Outstanding Professional Presence in 2019 NSD-Baruch Summer Camp
- Coursework: Mathematical Analysis, Probability Theory, Ordinary Differential Equations, Linear Algebra, Statistics, Stochastic Analysis, Microeconomics, Macroeconomics, Econometrics, Introduction to Finance

Experience

Foresee Investment Co., Ltd.

Shanghai, China

Quantitative Research Intern

June 2019 - December 2019

- Analyzed over 800 GB tick level (captured every 0.1 second) data for futures, implemented data acquisition and real-time monitoring functions (Python, Linux)

Yipin Asset Management

Shanghai, China

Quantitative Research Intern

July 2018 - August 2018

- Analyzed 33 futures' categories by comparing annualized volatilities using NumPy, Pandas and Matplotlib packages (Python)
- Performed research on possible relationship of price near transaction suspension in futures market, established machine learning models and validated models using historical data in 2017 (Python)
- Calibrated parameters in established machine learning models, constructed a trading strategy with a Sharpe ratio over 2.0 (Python)

Projects

Peking University

Beijing, China

Introduction to Finance Project

February 2020 - June 2020

- Developed an optimized portfolio of 11 selected risky assets using Lagrange multipliers, carried out investigation and calculated risk aversion coefficient, presented an overall portfolio of risky assets and T-bills (Python)

Additional Information

Languages: Mandarin (Native), English (Professional)

Interests: Piano (Solo, Chamber Music, Piano Duet), Classical music (Mozart, Chopin, Faure)

Award: Gold Medalist in 29th China Chemistry Olympiad organized in 2015

Club participation & Leadership: President of Piano Association from 2018 to 2019, led and supervised a team of over 300 members, designed new communication structure to enhance work efficiency, organized at least 2 music concerts every semester around campus, coached sub-leaders of performance department