

Wenxi Geng

25 Jan Karski Way, Boston, MA 02125 | (805) 689-4454 | wenxig@bu.edu | linkedin.com/in/wenxi-geng

Skills

Programming: R Studio, Python, SAS, LaTeX

Mathematics: Stochastic Calculus, Computational Methods

Education

Boston University, Questrom School of Business Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

- Coursework: Statistics, Programming for Mathematical Finance, Stochastic Methods of Asset Pricing

University of California, Santa Barbara Goleta, CA

B.S. Financial Mathematics and Statistics [GPA 3.74]

June 2020

- UCSB B.S. Honors Program Student
- Coursework: Data Analysis, Differential Equations, Statistical Computing, Linear and Integer Programming, Multivariable Calculus, Probability and Statistics, Linear Algebra

Experience

Howbuy Wealth Management Co.

Dalian, China

Manager Assistant

August 2019 - September 2019

- Analyzed two open-end funds from EJP Capital
- Reported on the funds' investment strategies (event-driven strategy, combination of hedges), investment focus (mortgage-backed securities) and potential risks

Projects

University of California, Santa Barbara Goleta, CA

Pricing American Options (Monte Carlo Methods)

Spring 2020

- Worked with 4 group members, simulated stock price paths and estimated expected holding values at the end of each time period to determine the optimal exercising times

Pricing European Options by Numerical Implementation of Black-Scholes-Merton

Winter 2020

- Managed a group to generate numerical solutions of the Black-Scholes-Merton PDE by the Crank-Nicolson Method

Portfolio Optimization (Steepest Descent Method)

Fall 2019

- Worked with a team of 4 students to construct mean-variance optimal portfolios

Stochastic Process Simulation (Regression Monte Carlo)

Fall 2019

- Adopted a simulation-based method to maximize expected utility of the terminal value of a portfolio, consisting of a bank account and a risky asset, in a multi-period setting

Additional Information

Languages: Mandarin, English, Japanese (intermediate level)

Interests: Chinese cooking, Japanese culture and dramas

Volunteer activities: Volunteer Tax Preparer (IRS Volunteer Income Tax Assistant program, 2019)