

# Shuhang Lian

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## Skills

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**Programming:** Python, SQL, C, C++

**Mathematics:** Stochastic Calculus, Partial Differential Equations, Computational Methods

**Certification:** Bloomberg Market Concepts

## Education

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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

Nanjing University Nanjing, China

**B.S. Chemistry; Minor in Finance [GPA 4.4/5.0]** June 2019

- Merit award: Third Place in 3rd China Internet+ College Students Innovation and Entrepreneurship Competition, People's Scholarship (top 10%), Outstanding Graduates of 2020
- Coursework: Partial Differential Equations, Calculus, Probability Theory and Mathematical Statistics, Linear Algebra, Mathematical Analysis, C++ and Objected Oriented Programming, The C Programming Language, Financial Modeling

## Experience

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Xiangcai Fund Shanghai, China

**Intern, Financial Engineering Department** June 2020 – August 2020

- Simulated CSI 800 index from January 2019 to July 2020 to prepare for historical market analysis (Python)
- Simulated industry timing trade strategy based on return dispersion (Python)
- Generated a stock portfolio and got 10% return in 3 weeks, analyzed the performance of this portfolio using Brinson Model

Morgan Stanley Capital International Beijing, China

**Intern** August 2019 - September 2019

- Estimated 10-day 99% Value-at-Risk in hedge funds and determined correct outcomes and showed a similarity between linear model and Monte-Carlo simulation (Python)
- Generated trading factors of stock market by using principal component analysis and synthetic ETF and compared differences between two methods through historical PNL (Python)

Chemical Institute Magazine Nanjing, China

**Editorial Director** September 2016 - September 2019

- Managed magazine production process, from creation, collection, and modification of articles to art work and graphic design
- Revised and improved more than 50 articles, including novels, interviews, and popular science articles to ensure authentic and innovative productions

## Additional Information

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**Languages:** Mandarin, English

**Interests:** Violin (level ten certificate in violin and received ranking of excellence from Xi'an Music Conservatory's examination committee), writing novels, graphic design

**Other Experience:** Teaching assistant for Quantitative Information Analysis MOOC course, Nanjing University (July 2020 – present). Designed and prepared course materials about correlation and regression part for MOOC course, including presentation slides and teaching points