Chenwei Wang

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Skills

Programming: Python, C, C++, LaTeX, R (basic), MATLAB (basic)
Mathematics: Calculus, Probability Theory, Ordinary Differential Equations, Statistics, Linear Algebra, Stochastic Analysis, Time Series Analysis
Certifications: C++ Programming (Coursera), Advanced C Programming (Coursera), Bloomberg Market Concepts

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 and 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 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
Personal Portfolio Construction and Optimization - Introduction to Finance — May 2020 - June 2020

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

CME Group — Chicago, IL
2020 CME Group University Trading Challenge — October 2020 - October 2020

- Performed research on daily market reports, traded Crude Oil, Gold, Silver, and E-mini MidCap futures based on group discussion and research results.

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 in Peking University from 2018 to 2019, led and supervised a team of over 300 members, organized at least 2 music concerts every semester around campus