

Runze Ding

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Skills and Credentials

Programming: R, Python, SQL, C++, SAS

Mathematics: Time Series Analysis, Numerical Analysis, Optimization Methods, Stochastic Calculus

Certifications: Baruch C++ Programming Online Certificate, Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2022

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

Soochow University, School of Mathematical Sciences

Suzhou, China

B.Econ. Financial Mathematics (GPA: 3.7)

June 2020

- Coursework: Differential Equations, Stochastic Processes, Time Series, R programming, Advanced Algebra, Financial Engineering Theory, Multivariable Calculus, Probability & Statistics, Risk Management, Econometrics, Statistical Computation, Mathematical Modeling
- Merit Award: Outstanding Student Leader Scholarship 2018, Scholarship for Academic Excellence 2017
- Exchange student at University of California, Berkeley (Spring 2019); studied Partial Differential Equations, Stochastic Processes, Time Series

Experience

CITIC Trust Co., Ltd.

Beijing, China

Risk Management Intern

October 2019 - December 2019

- Analyzed credit risk data of multiple industries and drafted daily risk reports
- Applied Monte-Carlo model to monitor market risk of Chinese public companies
- Predicted risk of futures products by using time series analysis

Lujiazui International Trust Co., Ltd

Qingdao, China

Risk Management Intern

July 2018 - August 2018

- Examined clients' risk and applied Monte Carlo methods to prepare budgets based on present cost
- Developed a model to assess liquidity of clients
- Researched current status of lighting design industry and drafted a report

Projects

Soochow University

Suzhou, China

Portfolio Risk Management Project

January 2020 - April 2020

- Calculated correlation of ten portfolios by using copula entropy model
- Built joint entropy model to restate investment process into an entropy optimization problem
- Forecasted portfolio returns using machine learning

Additional Information

Club Participation: Organized cultural and communication events as a student coordinator at a student union at Soochow University

Interests: Machine Learning, Football, Soccer (member of the team that received Champion award in Soochow University Cup competition in 2017)