

Chunxiang Wang

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Skills and Credentials

Programming: Python (NumPy, Pandas), MySQL, R, java, Latex, C++

Mathematics: Stochastic Calculus, Time Series Analysis (Arch, Garch)

Certifications: CFA Level I(passed), Bloomberg Market Concepts

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

Expected January 2023

- Coursework: Stochastic Calculus, Statistics for Mathematical Finance, Programming (Python, R, MySQL, C++), Fundamentals of Finance

Tianjin University of Finance and Economics

Tianjin, China

B.E. Financial engineering [GPA 3.84]

June 2021

- Merit award: Mathematical Contest in Modeling & Interdisciplinary Contest in Modeling-honorable mention
- Coursework: Financial Calculation and Quantitative Analysis, Mathematical Finance, Financial Derivatives

Experience

Goldman Sachs

Remote

Analyst Intern- Asset Management Department

November 2020 - December 2020

- Calculated the returns and rolling correlations between equities, volatility, fixed Income, bitcoin, oil and historical GDP changes from the previous 3 years by using pandas to evaluate the impact of covid-19
- Prepared a pitchbook used for presentation by senior management to over 70 investors and colleagues

Victory International Group

Remote

Analyst Intern

July 2020 - August 2020

- Identified and classified eligible assets based on financial performance and ESG ratings, profiled risk assessment and created a diversified model portfolio
- Customized an investment plan for a client with a targeted annual return of 12%

Projects

Tianjin University of Finance and Economics

Tianjin, China

Stock Repurchase and Stock Price Crash Risk: Stabilizer or Accelerator

January 2020-November 2020

- Used Python to conduct a linear regression on a China A-share and concluded that stock repurchase could prevent a significant decline in share price
- Received 2nd essay prize, won 10000 yuan, and as a secondary author, issued a paper on *Modern Finance & Economics*

Boston University Questrom School of Business Boston

Boston, MA

Historical Analysis of Sector ETFs

Fall 2021

- Calculated the annualized return and standard deviation of each ETF and a rolling 90-day correlation of each sector ETF with the S&P index
- For each sector ETF, computed its β and rolling 90-day β to the market by using the CAPM models, and examined the auto-correlation of each ETF

Exotic Option Pricing via Simulation

- Calculated the price of the European put option obtained via simulation by using Python (NumPy, pandas)
- Compared the price of the European put option obtained via simulation to the price using the Black-Scholes formula

Additional Information

Organizations: Financial Investment Club, Vice President

Languages: Mandarin(native), English

Interests: Watching movies