

HAO(BRYCE) BAI

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SKILLS

Programming: Python, Java, SQL, R, MATLAB

Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis, Applied Statistics

EDUCATION

M.S. Mathematical Finance & Financial Technology Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

B.A. Computer Science and Technology (Major in CS, minor in MATH) June 2021
Wenzhou-Kean University Wenzhou, China

- Merit award: Outstanding Science Graduates, Dean's List
- Academic Experience: Studied in Kean University (Union, NJ) as an exchange student [GPA: 3.883]
- Coursework: Calculus, Applied Statistics, Matrix & Linear Algebra, Data Structures & Algorithms, Software Engineering, Data Analysis, Database Management Systems, Human-Computer Interaction

EXPERIENCE

Quantitative Research Analyst August 2020 - October 2020
J.P. Morgan Online

- Designed a python program to construct momentum trading and pair trading strategies and build an optimized investment portfolio by analyzing factors influencing stock price changes
- Reviewed fundamentals such as financial statements and share price movements of a selected company and constructed an entire equity survey report based on the data
- Performed back testing of relevant stocks based on last three years of stock data, and achieved a test result with 75% accuracy

Business Department Intern June 2020 - August 2020
Vanho Securities Mianyang, China

- Studied market dynamics, novel trends and product knowledge; communicated and cooperated with banks, corporations and other financial institutions during business development process
- Collaboratively investigated and analyzed Chinese market patterns with other colleagues, and presented the future prospects of quantitative technology in the Chinese financial industry

Assistant Banking Manager Intern December 2019 - January 2020
China Construction Bank Mianyang, China

- Conducted research on client's property situation and tailored financial products for clients to aid with wealth management
- Offered personalized financial advice based on the research on different customer backgrounds

PROJECTS

Data Analytics and Machine Learning Modeling Project March 2021 - June 2021

- Analyze and visualize the data based on the collected TOEFL scores, GRE scores, documents, letters of recommendation, etc. Assessed the fit of regression model to the sample data
- Developed machine learning methods of logistic regression models, KNN algorithms, and support vector machine models based on data and admissions. Obtained the final support vector machine prediction program for predicting admission rate with a prediction rate of 92.8%

ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Programming, Mathematics, Basketball, Ping-pong, Hip-hop music