Shaoyi Guo

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EDUCATION

Kean University 09/2016 - 06/2020

Bachelor of Science in Finance, Minor in Mathematics

- Cumulative GPA: 3.84/4.0
- Major Courses: Calculus, Linear Algebra, Probability and Statistics, Derivatives, Principles of Economics
- Honors & Awards: Dean's List & Third Place in Academic Scholarship

Boston University 09/2021 - 03/2023

Master of Science in Mathematical Finance

- Major Courses(Anticipated by 06/2022): Programming(C++ & Python), Statistics for Mathematical Finance, Stochastic Method, Computational Methods, Machine Learning Applications, Financial Econometrics
- Honors & Awards: Dean's Achievement Scholarship

PROFESSIONAL EXPERIENCE

Quantitative Analyst **Hong Kong Program Trading Research Center, Hong Kong** 06/2021 - 08/2021

- Used Python on the AWS cloud server to access API to fetch long/short ratio data every 2 hours automatically.
- Designed and optimized a sentiment-based trading strategy using votes for the anticipation of Hang Seng index movement for next trading day, and achieved 1.7 Sharpe ratio.

Quantitative Analyst **Hong Kong Program Trading Research Center, Hong Kong** 07/2019 - 09/2019

- Optimized the parameter set for the Bollinger Bands trading strategy in the FX market and the Commodity future market based on a robust measurement of performance which balances between training, validation and testing sets to maximize the Sharpe ratio to 2.5.
- Collaborated with hedge fund's traders to backtest intraday trading strategies for 30 stocks in Chinese A-shares market, and deployed data visualization under selected profitable stocks using pivot tables and heatmaps.
- Researched and developed a statistical arbitrage strategy based on cross-market spreads in crude oil markets using Python.

Daily Trader Trainee **Yajing Financial Trading Firm, Wenzhou** 08/2018 - 09/2018

- Conducted mock intraday trading for three stocks in the gas industry based on depth of bid and ask of order books.
- Trained other interns regarding on how to review the real-time tape with comparing price information and order book information, and adjusted trading strategies to detect signals for the opening position for the next trading day.

EXTRACURRICULAR EXPERIENCE

Founder **Financial Data Project Group** 09/2019 - 06/2020

- Delivered a sequence of training sessions regarding on common trading techniques and fundamental finance knowledge such as Sharpe ratio.
- Coordinated four members to conduct data cleaning for over millions of lines of stock data from the trade book of the Chinese A-Share market, and coached them to optimize parameters for trading strategy based on the market microstructure model.

Peer Tutor **Wenzhou-Kean University** 09/2018 - 05/2019

- Instructed peer students on more than 10 Microeconomics lecture notes and respond to tutees' questions from Microeconomics homework.
- Developed individualized study plans for each tutee and evaluated the progress and the extent to which they mastered key points in each lecture note.
- Summarized all key points from 15 chapters to a macro-level framework to facilitate tutees review for the final exam.

OTHER ACTIVITIES

Presenter **Student Research Day** 03/2019

- Illustrated the mechanism behind Long-Term Capital Management's convergence trading strategy, illustrated Interest Rate Swap and Credit Default Swap and introduced their applications associated with disclosed LTCM position.

Student **Project on Black–Scholes Model** 11/2019

- Created a project via C++ to calculate the price, Gamma and Delta of call/put options by using BS model.

SKILLS & QUALIFICATIONS

Language: Native to Chinese, Proficient in English (GRE 329/340)

Software: Microsoft Office, Python, R Language, C++

Certificate: Certificate of Bloomberg Market Concept
Certificate of C++ Programming for Financial Engineering(Baruch College)