

# Chloe Wu

Expect Graduation: January 2022 | [Yuchen Wu LinkedIn](#)  
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## Skills

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Programming: Python, MATLAB, R, SQL, C++, Java, Excel VBA, Julia  
Mathematics: Stochastic Calculus, Computational Methods, Option Pricing, Time Series Analysis

## Education

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Boston University, Questrom School of Business Boston, MA  
**M.S. Mathematical Finance & Financial Technology** January 2022

- Coursework: Statistics, Programming (R, Python, C++), Risk Management, Stochastic Methods of Asset Pricing, Fixed Income, Machine Learning

Xi'an Jiaotong-Liverpool University Suzhou, China  
**B.S. Financial Mathematics** July 2020

- Coursework: Probability & Statistics, Financial Accounting, Microeconomics and Macroeconomics, Econometrics, Risk Management, Programming (Java, MATLAB)
- Club Participation: Director of Drama Troupe

## Internship Experience

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Clear Creek Capital Remote  
**Summer Intern** July 2021 - September 2021

- Developing multi-factor trading strategies for China A-Share market
- Utilizing CNN in pattern recognition and stock price trend forecasting (Python, MongoDB)

Harvest Fund Management Shanghai, China  
**Channel Development & Data Lab Intern** September 2020 - October 2020

- Recorded and tracked the sales of mutual funds across the Greater Shanghai Area
- Supported the Beijing Data Lab to capture fund data and upload it to the database

Accenture (China) Shanghai, China  
**Consulting Intern, Swire & Coca-Cola Project** July 2019 - September 2019

- Conducted data cleansing and identified distribution outlets into clusters (sales region and subchannel) and modeled each cluster to determine key sales drivers (Time Series & R)
- Promoted execution of marketing plan and monitored ongoing performance

## Project Experience

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Algorithmic Financial Trading with CNN April 2021

- Converted financial time series into images using 15 technical indicators with different parameters
- Identified and classified buy, sell or hold trading signals and back tested, compare with the SMA and RSI trading strategies

## Additional Information

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Interests: Drama (won first prize in the fifth session of the Jiangsu Art Exhibition, Nanjing), photography (volunteer as a photography journalist of Strawberry Music Festival, Shanghai), playing Guzheng (Chinese zither)