Yuheng Ren

26 Mansfield St. Unit 2 Allston, MA 02134 | (951) 834-5350 | yuhenghenryren@gmail.com | linkedin.com/in/yren1997/

Skills and Credentials

Programming: Java, R, Python, SQL, C, C++, Stata, Excel (@Risk, XL Miner)
Mathematics: Stochastic Calculus, Portfolio Theory, Time Series Analysis, Probability Theory
Certifications: CFA Level II candidate, Bloomberg Market Concepts

Education

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

- Coursework: Econometrics, Programming, Asset Pricing, Portfolio Optimization, Fixed Income, Risk Management

Boston University, Questrom School of Business — Boston, MA
B.S. Business Administration & Management [Magna Cum Laude, GPA: 3.78] — May 2020

- Concentration in Finance and minor in Computer Science

Experience

Clear Creek Capital & Precise Mind — Los Angeles, CA
Quantitative Trading Project Intern (Remote) — May 2021 – August 2021

- Developed and backtested 3 technical trading strategies on the CSI 300 index with combinations of technical indicators (Python)
- Conducted weekly momentum estimate using a momentum scoring algorithm for all composite stocks in CSI 300
- Formulated and backtested a quantitative stock selection algorithm using momentum score and other filters

Industrial and Commercial Bank of China — Yinchuan, China
Credit Risk Management Intern — May 2017 - July 2017

- Evaluated three clients' financial statements, capital structure, and ability to repay debt; filed internal risk-rating reports based on the analysis (Excel)
- Appraised three clients' assets, value of collaterals, and investigated credit history
- Proposed debt terms based on feedback from audit department and ICBC's compliance policies

Projects

Boston University — Boston, MA
Statistical Arbitrage with Pairs Trading — September 2020 – December 2020

- Developed a pairs trading strategy, which outperformed the benchmark in most periods, by replicating the methodologies outlined in academic papers (Python)
- Constructed an algorithm that searches for tradeable pairs in a universe of individual stocks and ETFs
- Generated trading signals such as s-score using OLS, AR(1), and OU process, and backtested the pairs trading strategy with a portfolio rebalancing algorithm

Massachusetts Institute of Technology — Cambridge, MA
Econometrics Research Assistant and Cohort Leader — June 2019 - August 2019

- Conducted data cleaning on more than ten panel datasets from credible sources (R, Python, Stata)
- Adopted classic statistical research methods such as propensity score matching and difference-in-differences to estimate causal effect of travel costs on entrepreneurship between China and the U.S.
- Utilized machine learning methods such as logistic regression and deep neural network to build prediction models and to compare results with linear models

Additional Information

Languages: Mandarin (native), English (fluent)