Guanyan Geng
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EDUCATION

Boston University, Questrom School of Business — Expected Jan 2023
M.S. Mathematical Finance & Financial Technology — Boston, MA
- Coursework: Statistics, Programming (R, Python), Stochastic Methods of Asset Pricing, Advanced Machine Learning Application for Finance, Economics of Fintech, Fixed Income Derivative.

University of Wisconsin-Madison, School of Letter and Science — May 2021
B.S. Economics (Mathematics Concentration). — Madison, WI
- Coursework: Game Theory, Differential Equations, Statistical Computing, International Trade, Econometrics, Probability & Statistics, Financial Forecast.

PROJECTS

Stock Selection Strategy Based on Multifactor Model — Sept 2021 - Dec 2021
Boston University, Questrom School of Business — Boston, MA
- Implemented a long/short stock selection strategy from multiple factors that maximizes return and controls risk.
- Analyzed portfolio mean-variance efficiency frontier by simulating portfolio weights using Monte Carlo simulation.
- Used shrinkage estimator to reduce the error of sample covariance matrix and estimated error of stock allocation.

Application of Mean-CVaR Method on Asset Allocation — Jan 2022 - May 2022
Boston University, Questrom School of Business — Boston, MA
- Utilized Mean-CVaR to lower volatility and maximize excess return to construct an optimized portfolio.
- Improved Sharpe ratio up to 10.4% by using the EMA method to estimate the expected returns and tested the CAPM method on the naive model.
- Implemented a list of constraints in candidate models to be more in line with the actual investment scenario.

Analysis of Different Bond Trading Strategies — Jan 2022 - May 2022
Boston University, Questrom School of Business — Boston, MA
- Analyzed four unique bond investment strategies' including dumbbell, riding, bullet, and ladder under various theoretical and practical yield curve scenarios.
- Built four interest rate predictive models including periodic factor, trend factor, value factor and voting models to construct a Treasury bond futures trading strategy.

EXPERIENCE

Financial Analyst Intern — Jan 2021 – Jun 2021
Joblogic-X Co. — Dallas, TX
- Responsible for advising client on the valuation of R&D department for a Chinese Technology company for tax purposes and documented key model inputs and outputs in a valuation report.
- Leveraged Capital IQ to screen comparable companies using multiple criteria.
- Built valuation models using discounted cash flow (DCF) analysis and comparable company analysis.
- Performed sensitivity analysis on key model inputs including weighted average cost of capital (WACC).

Investment Analyst Intern — Jun 2019 - Aug 2019
BOCI International (China) Co. — Jinan, China
- Assisted in preparation of an IPO project, including due diligence on group companies to ensure that they have completed necessary pre-listing requirements.
- Performed data visualization with Excel, analyzed the earnings of target companies to assist in evaluating the feasibility of listing.

SKILLS AND CREDENTIALS

Programming: R, Python, Photoshop, Microsoft Office (Word, PowerPoint, Excel), Wind.
Languages: Mandarin (native), English (proficient), Japanese (basic).
Certifications: Bloomberg Market Concepts, ACCA (pass three exams)