

Fengquan Sun

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EDUCATION

University of Michigan

Ann Arbor, MI

Master of Science in Quantitative Finance and Risk Management

Sept. 2018 - Dec. 2019

- **Courses:** Financial Mathematics, Stochastic Processes, Numerical Methods, Applied Statistics

University of Liverpool

Liverpool, U.K.

Bachelor of Science with Honors in Mathematics Class I (equivalent to GPA 4.0)

Sept. 2016 - Jul. 2018

- **Courses:** ODEs, PDEs, Measure Theory, Probability, Statistical Inference, Vector Calculus, Mathematical Economics
- **Honor:** Willis Prize in Mathematics in 2017

Xi'an Jiaotong-Liverpool University

Suzhou, China

Bachelor of Science in Applied Mathematics

Sept. 2013 - Jul. 2018

Baruch College, City University of New York

Online

- **Course:** C++ Programming for Financial Engineering

Sept. 2017 - Dec. 2017

INTERNSHIP EXPERIENCES

China Merchants Securities

Shanghai, China

Intern, Investment Banking

Jul. 2017 - Aug. 2017

- Participated in the relevant business of IPO including due diligence and audit
- Performed enterprise analyses, industry analyses and enterprise valuations by price earnings ratio
- Learned and applied composition and analysis of financial statement and analytical methods including Current Ratio, Quick Ratio, Cash Ratio, Capital Structure and Asset-liability Ratio and DuPont Analysis

MANDIANFU GROUP

Shanghai, China

Intern, Strategic Development

Jul. 2016 - Aug. 2016

- Analyzed forex trading based on technical analysis including K-line form and mean value analysis, and on fundamental analysis including GDP, inflation rate (PPI, CPI, RPI), interest, unemployment rate, budget deficit, and IFO
- Carried out actual operation on MT4 for forex trading with focus on the exchange rates of USD/JPY, USD/EUR and USD/GBP, analyzed and predicted their trends
- Wrote the analysis report weekly

CHUBB

Hong Kong

Investment Intern

Jun. 2016 - Jul. 2016

- Learned and applied the dollar cost averaging strategy and diversified investment of fund to lower the risks
- Carried out actual operation of fund allocation and fund investment, successfully gained about 540% benefits
- Utilized Alpha Strategy to amplify excess returns and establish short positions (calculated by GARCH Model) to hedge systematic risk

RESEARCH EXPERIENCES

Summer Undergraduate Research Fellowships

Sept. 2016

Topic: Kalman Filter and interacting multiple model for time series prediction

- Embedded auto-regressive model into Kalman Filter by setting coefficients as the state vector
- Applied Interacting Multiple Algorithm and updated the model when observing new data to combat unknown covariances in filter
- Simulated different time series to test the prediction accuracy by coding in MATLAB obtained positively stable feedback

QUALIFICATIONS & SKILLS

Qualifications: CFA Level II Candidate, FRM Level I Candidate

Programming Skills: C++, Python, MATLAB, Maple, SPSS