

Richard (Wuren) Wang

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EDUCATION

University of Michigan

Ann Arbor, MI

Master of Science in Quantitative Finance and Risk Management

Sept.2018-Dec.2019

- GPA:3.52/4.0
- Courses: Statistical Models and Methods for Financial Data, Computational Finance, Discrete State Stochastic Process and Stochastic Analysis for Finance, Advanced Financial Mathematics

Hohai University

Jiangsu, China

Bachelor of Engineering in Mechanical Engineering

Sept.2014-June.2018

- GPA:3.88/4.0 National Scholarship (Top 1%)
- Courses: Advanced Mathematics, Probability and Statistics, Linear Algebra, Numerical Analysis

WORK EXPERIENCE

SIYE Investment Management Co.

Shanghai, China

Quantitative Research Department, Analyst Intern

July.2018-Aug.2018

- Programmed basic timing strategies used on equity market of China
- Built up back-testing platform for Single-factor Model using Python and MySQL
- Built up rolling weight-changing Multi-Factor Model, obtain twice return than CSI500 for lately 8 years
- Evaluated performances of equity portfolios using history data in database by Pandas

Guotai Junan Securities Co.

Shanghai, China

Derivative Investment Department, Analyst Intern

Jan.2017-Feb.2017

- Responsible for independent research on hot industry analysis and additional stock issues
- Extracted stock and financial derivative data via Wind Client and MATLAB, then conducted data processing and statistical analysis to sort data and analyze data.
- Gained expertise in concepts and principles of relevant stock and derivative products
- Became proficient in using MATLAB and Excel for data processing and debugging models

PROJECT EXPERIENCE

Cornell University's Investment Portfolio Case Competition

New York, New York

Robo Advisor Design

Jan.2019-Feb.2019

- Build up automated financial advisory system to identify customers according to different risk tolerant
- Using Excel to build up the optimal portfolios for different groups of customers by CAPM theorem, using high quality fixed income to balance the risk of each portfolios independently and rebalancing the portfolios every half a year
- Considering the business issues like the estimated cost and marketing campaign

America National College Mathematical Modeling Contest-Team Leader

Jiangsu, China

Quantitative analysis of urban smart growths and optimized city plans

Nov.2016-Jan.2017

- Used the principal component analysis (PCA) method to evaluate weighting of influencing indexes on urban smart growths
- Applied Backpropagation neural network algorithms to identify standards for urban smart growths and established our metric model
- Conducted case studies on Zurich and Canberra using metric model to predict urban smart growths and proposed future urban growth plans

SKILLS

- **MATLAB** : merge and sort stock data and import data from Excel, build up mathematic model
- **Python** : use Pandas and Numpy to build up factor model platform, analyze data from MySQL
- **Excel** : calculate data of different stocks by Excel functions
- **R**: build up statistical models and methods relevant to the analysis of financial data