Yingzhong Wang

yingzhong.yzw@gmail.com | (734) 353-3356 | 2105 Stone Road, Ann Arbor, MI 48105

EDUCATION

University of Michigan, Ann Arbor, MI Sept. 2017-Present
M.S. in Quantitative Finance and Risk Management *GPA: 3.71/4.0*
Courses: Machine Learning, Computational Finance, Applied Statistics, Stochastic Calculus, Numerical Methods

Renmin University of China, Beijing, China Sept. 2013-Jun. 2017
B.S. in Economics *GPA: 3.65/4.0*
Courses: Options, Futures and Derivatives, Financial Accounting, International Finance, Portfolio Management

PROFESSIONAL EXPERIENCE

Crassets Investment, Shanghai, China May. 2018-Aug. 2018
Quantitative Researcher Intern

- Conducted high-frequency data cleansing and processing on tick data and 250ms level data using Python.
- Utilized Hawkes Process to simulate and predict the order flows and designed a trend following strategy based on this model on crypto-currency market and Chinese commodity futures market.
- Assisted in writing APIs on cryptocurrency trading platforms for data requesting and strategies implementation

Turing Ideas Technology, Shanghai, China May. 2017-Aug. 2017
Quantitative Researcher Intern

- Constructed a time-difference arbitrage strategy on commodity futures market taking advantage of the trading time difference of some highly-correlated futures contracts, which gained over 100% on back test.
- Constructed an intra-day market making HFT strategy based on Softmax Regression Model and conducted back test using python.
- Designed an adaptive trading execution algorithm based on VWAP and some predictive indicators and models

Changjiang Futures Company, Zhengzhou, China Jun. 2016-Aug. 2016
Financial Engineering Intern

- Assisted in constructing a Multi-Factor Model on commodity futures market and alpha capture.
- Computed the correlation matrix and built up a pairs pool on Chinese commodity futures market using Python
- Improved the former statistical arbitrage strategy by realizing Kalman Filter and Hodrick-Prescott (HP) Filter on the price spread time series

Bank of East Asia, Suzhou, China Jun. 2015-Aug. 2015
Corporate Banking Intern

- Performed credit risk review on bank's risk assessment system and inspected for abnormalities.

PROJECT EXPERIENCE

Machine learning techniques on Bitcoin trading Sep. 2018-Present

- Implemented some machine learning classifiers including Logistic regression, SVM, Hidden Markov model and Neural Network to predict the short-term market trend on Bitcoin.
- Designed trading strategies based on the selected models and compared the performances through back tests.

Statistical Arbitrage – based on soybean meal and rapeseed meal futures contracts Mar. 2016-May.2016

- Built a pair trading statistical arbitrage strategy based on co-integration and error correction model using R
- Applied GARCH model on the strategy which produced a better performance on the back test.

PUBLICATION

- Co-author, Evaluation Index System of Corporation's Innovation Capacity and Application Study. *Technology and Investment, 2016, 7, 143-151*

SKILLS

- Programming: Python, C++, MATLAB, R
- Spoken Languages: English, French, Mandarin, and Cantonese
- Other: Hold'em Poker (twice first prize winner on online tournaments)