Yuxiang Wu

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EDUCATION

University of Michigan	*Ann Arbor, MI*
M.S. in Quantitative Finance and Risk Management	*Sep. 2018-Dec. 2019*

- GPA: 4.0/4.0
- Courses: Financial Math, Stochastic Process, Computational Finance, Applied Statistics

Xiamen University	*Fujian, China*
B.S. in Statistics	*Sep. 2014-July. 2018*

- GPA: 3.59/4.0
- Courses : Probability, Statistics, Applied Linear Models, Statistical Computing, Time Series Analysis, Stochastic Process, Multivariate Statistical Analysis, C Programming Language
- Awards: Departmental Scholarship

EXPERIENCE

Futong Life Insurance Company	*Hong Kong, China*
Internship	*July. 2015-Aug. 2015*

- Collaborated with colleagues to come up with proposals for promoting insurance products.
- Make presentation listening by 20 people, used Microsoft Office to present insurance products, Wrote a report up to 10 thousand words to illustrate our ideas about products
- Improved skills of group discussion, proposal writing and marketing.

China Undergraduate Mathematical Contest in Modeling	*Xiamen, China*
Competition	*Aug. 2016-Sep. 2016*

- Modeled catenary equations applying the knowledge of differential equation and used Matlab and R to solve equations.
- Completed thesis about derivation optimization and solution of catenary equations.
- Improved ability of progamming and modeling.

PROJECT

Data Analysis of stocks	*Xiamen,China*
project	*Aug. 2018-Sep. 2018*

- Analyzed data of stocks using a Python-based quantitative investment platform called UGER.
- Studied trading strategy like Wheeled industry strategy and tidied up stock data on UGER.
- Performed back-testing and got the annualized return of different stock portfolios.

Data Analysis of Cell Cycle	*Xiamen, China*
project	*Jan. 2018-Aug. 2018*

- Preprocessed the gene data by R including picking up valid gene pairs from more than 10 thousand gene pairs and transfering original data by taking logarithm to improve the stability of calculation.
- Visualized data using t-Distributed Stochastic Neighbor Embedding (t-SNE) for dimensionality reduction, attributed the cells into different period of cell cycle by model of Hidden Markov Model, solved the model by Viterbi algorithm.
- Utilized Guassion Mixture Model to fitted the distributation of cells, solved the model by EM algorithm

Hypothesis Testing	*Xiamen,China*
project	*Jan. 2017-Feb. 2017*

- Tested parameter lambda of distribution of possion based on 25 sample points.
- Implemented 5 Monte Carlo methods to estimate to possibility of type one erro, plotted the efficient curves when the lambda is between 2 and 2.4, discussed advantages of different methods

ACTIVITY

Summer Vacation Social Practice	*Wuping, China*
Team Leader	*July. 2016- Aug. 2016*

- Led team to aid students in underdeveloped county.
- Organized a series of events like academic forums and athletic meetings.

SKILL

- **R:** Analyzed financial data, used graphics to visualize data
- **Python:** Preprocessed organial data, realized some data structures
- **Matlab:** Realized machine learning techniques
- **LATEX:** Completed thesis and project reports