

# DA FENG

Address: 2345 Erie Drive, Ann Arbor, MI, 48104

Email: dafeng@umich.edu.cn Mobile: (+1) 734 934 4169

## EDUCATION

---

### University of Michigan

Master of Science in Quantitative Finance and Risk Management

Ann Arbor, MI

08/2021-12/2022

### Sichuan University

Financial Engineering

Chengdu, China

09/2017-06/2021

## WORK EXPERIENCE

---

### China International Capital Co., Ltd.

Quantitative Analyst Intern | Wealth Service Center

Beijing, China

06/2020-08/2020

Wrote Python scripts to enable high-frequency trading based on various strategies, including pairs trading, cross-market trading, grid trading, and trend tracking arbitrage.

### Capital Securities Co., Ltd.

Risk Management Specialist | Wealth Management Department

Beijing, China

07/2018-08/2018

Tracked the performance of the issued private equity (PE) products based on factor analysis and risk analysis.

Assisted in issuing multiple commodity trading advisor (CTA) strategy products.

## RESEARCH

---

### Stock Selection Using Support Vector Machine (SVM) Graduation Thesis Project, SCU

03/2021-06/2021

- Built, trained, validated, and tested SVM model for stock selection, focusing on the nonlinear classification of stocks.
- Integrated PCA into SVM model for extracting the low-dimensional and efficient feature information.
- Benchmarked the developed model against A share index of Shanghai Stock Exchange.

### Quantitative Multi-factor Hedging Model based on Data Mining and XGBoost Algorithm

04/2019-07/2019

- Established a quantitative multi-factor hedge model with stable returns based on genetic programming and XGBoost, focusing on the 1) the explanatory power for the stock market; 2) accuracy, stability, practicability, and generalization ability.

## EXTRACURRICULAR EXPERIENCE

---

### Mathematical Contest in Modeling

Team Leader

Chengdu, China

01/2019

- Coordinated team of three to build mathematical model to analyze spread pattern of opioids in five US states.
- Performed lasso and stepwise regressions to analyze the relationship between opioid addiction and socioeconomic.

## SKILLS & INTERESTS

---

- Programming/Operating Systems:** Python | MATLAB | R | Stata
- Language:** English, Mandarin
- Interests:** Badminton, Cyber Game