Wentao Xiong

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Education

Wuhan University	**Wuhan, China**
Bachelor of economics in finance	Sep.2016- Jul.2020

- GPA (overall): 3.70/4.0, 88/100
- Awards: National Endeavor Fellowship in Wuhan University (top 5%), The third-class scholarship in Wuhan University (top 15%), Meritorious Winner of Mathematical Contest in Modeling (top 8%)
- Relevant Coursework: Advanced Mathematics (91), Probability Theory and Statistics (91), Statistics (87), Data Statistics Analysis Method (94), Data Statistics Analysis Practice (91), Time Series Analysis (90), Ordinary Differential Equations (87), Dynamic Optimization (93), C++ Programming (91)

University of Michigan	**Ann Arbor, the United States**
Master of Science in Quantitative Finance & Risk Management	Sep.2020- May.2022

- GPA (overall): 3.7/4.0

Master of Science in Data Science	Sep.2021- May.2022

Work Experiences

Equity Research Internship	**Shanghai, China**
Research Department, Ever-Bright Securities	Sept.2020-Nov.2020

- Using top-down skills to seek for the most prominent industry in Chinese Stock Market.

Financial Engineer Internship	**Shanghai, China**
Research Department, Haitong Securities	Sept.2019-Jan.2020

- Adjusted the BARRA Multiple-Factor Model for the China A Total Market
- Discovered and calculated 40 valuable descriptors to indicate the source of 3680 stock's profitability and risks by using Python; Calculated the IC, IR, annual return ratio, annual volatility, and VIF and other statistics of those descriptors
- Constructed the Enhanced CSI 300 Index Portfolio which received average annual excess return at 10.15% with the Sharpe ratio at 0.27.

Equity Strategist Internship	**Shanghai, China**
Research Department, Haitong Securities	Jun.2019-Aug.2019

- Constructed the database of indicators measuring the prosperity of the TMT industry by using R and Wind, Excel; Used the database to build the Artificial Neural Network and predicted the future fluctuation of the industry index of TMT sectors by Python
- Predicted which industry's index will have the highest return in the next half year by top-down analysis

Derivatives Trader Internship	**Nanchang, China**
Investment Bank Department, Bank of China	Jul.2018-Aug.2018

- Used R to build ARIMA (2,1,2) model to predict the future interest rate and FX rate (USDCNY) to help companies to hedge the risk exposure
- Performed fundamental analysis from macro perspectives on the USDNCY and gold market in the first half of 2018; focused on the impact of Sino-US trade war on the government expenditure and policies

Projects & Research

C++ Project	May. 2019

- Coded the two-player-game Tetris, writing up to 10 thousand lines
- Determined the price of American Perpetual Option by using Monte Carlo and Finite Difference Method

Meritorious Winner, Mathematical Contest in Modeling	Jan.2018

- Led the team to construct a three-level indicator system to determine a country's fragility, by combining Analytic Hierarchy Process (AHP) with Entropy Weight Method (EWM) to decide the weight in each level
- Applied K-means clustering to find a criterion of one state being fragile, vulnerable or stable, used a grey prediction model (GM (1,1)) to predict a country's fragility in the future by using MATLAB

Third-prize Winner, "Mathorcup" Contest in Modeling	Jun.2019

- Planned the optimized scheme on the cost during the process of deoxidation alloying
- Implemented Principal Component Analysis (PCA) to determine the factors influencing the yield of Mn, then built the Artificial Neural Networks (ANN) to predict the Mn's yield using MATLAB
- Used the sorting genetic algorithm to solve the optimal element ratio of the alloy based on the Multi-objective programming model for fuzzy programming

Skills & Interests

Computer skills: C/C++, R, Python, MATLAB, STATA, Wind, Bloomberg, Office
Certificates: C++ Programming for Financial Engineering of Baruch College
Interests: Swimming, basketball, calligraphy, Chinese chess, cooking
Language: Mandarin (Native), English (Fluent)