

Qiaochu Feng

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EDUCATION

University of Michigan

Master of Science in Quantitative Finance and Risk Management

Ann Arbor, MI

Sept.2023 - Dec.2024 (Expected)

- Relevant Courses: Stochastic Processes, Financial Analysis, Computational Finance, Machine Learning

Shanghai University

Bachelor of Science in Mathematics and Applied Mathematics (cumulative GPA: 3.57/4.0)

Shanghai, China

Sept.2019 - Jul.2023

- Relevant Courses: Operations Research and Optimization, Data Analysis(Python), Statistical Methods, Data Structure (C)

SKILLS

- **Programming:** proficient in Python (sklearn, numpy, pandas, seaborn), familiar with C/C++, MATLAB, SQL
- **Machine Learning:** Logistic Regression; Decision Tree; Random Forest; Time Series Analysis; PCA
- **Language:** English (fluent), Mandarin (native)
- **Certificate:** FRM Level I Candidate

PROFESSIONAL EXPERIENCES

Guotai Junan Securities Co., Ltd.

Quantitative Research Intern

Shanghai, China

Jun.2022 - Sept.2022

- Contributed to weekly industrial reports by collecting historical financial data of electronics companies via Wind and Choice, conducting data cleaning and visualization via Excel about 3 times a week.
- Used Python to conduct stock backtesting, analyzed historical stock data from 2008 to 2020 and studied price trends of 7 sectors' indexes around 2 Chinese statutory holidays to assist in industry research.

DFJ Dragon Fund (Shanghai) Equity Investment Management Co., Ltd.

Part-time Assistant

Shanghai, China

Jul.2021 - Sept.2021

- Gathered information from Crunchbase and LinkedIn, conducted **industry research** and enterprise investigations by analyzing financial reports and participated in corporate finance conferences twice a week.
- Attended online enterprise exhibitions and forums focusing on blockchain and education sectors and completed 5 competitiveness analysis reports to assist the supervisor in investment evaluation and screening.
- Contributed to the Mr. Sailfish's business plan in conducting background research and competitive comparison.

Webasto Shanghai Co., Ltd.

Project Controlling Intern

Shanghai, China

Jan.2021 - Feb.2021

- Learned basic financial accounting knowledge and participated in factory costs and standard **costs accounting**.
- Assisted in reconciling financial statements and calculating profit in 3 company projects.

PROJECTS

User Default Prediction Based on Lending Club Kaggle Dataset

An Application of machine learning models

Aug.2023

- Conducted supervised machine learning to predict the user loan status based on labeled data via Python.
- Preprocessed data set by feature selecting, transforming and filling missing value through Pearson coefficient matrix calculation, one hot encoding and standardization, etc.
- Trained models including Logistic Regression, Random Forest and K-Nearest Neighbors and dealt with overfitting problem through regularization with optimized hyperparameters.
- Evaluated the model performance (best accuracy 98%) with confusion matrix and ROC curve and analyzed feature importance to identify the most influential characters.

Internship Selection Strategies for Undergraduates--A Recommendation Algorithm

Mathematics Practice Course Paper

Jul.2022 - Aug.2022

- Led team to establish a scoring process by combining the analytic hierarchy process (AHP) with K-means.
- Adopted algorithms including decision tree, collaborative filtering, and matrix decomposition via Python to deal with situations when user-scoring matrix had different degrees of sparsity.
- Adjusted the parameters using Alternating Least Squares (ALS) method when decomposing the matrix and found that the model performed efficiently (within 6.7 seconds to give a job recommendation) with learning rate 0.01.

Machine Learning in Quantitative Finance

Research Seminar Group Study

Oct.2021 - Dec.2021

- Constructed asset price model based on Merton's Jump-Diffusion Model in a multi-asset market, simulated a two-year price series via Python, derived the density function of the daily log return and calculated the parameters by OLS.
- Assisted with hedging problem description and neural network establishment via Python.
- Compared the performance of three neural networks in one-dimension problem, applied the best performer (Mogriifier-LSTM with Huber Loss 9.48E-01) to the five-dimension problem and found a converging loss trend.