TONG (JASPER) WU

(310) 500-0949 ■ tw1194@nyu.edu ■ https://www.linkedin.com/in/tong-jasper-wu/

EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (Sept. 2018 – Dec. 2019)

- ***Coursework:*** Equity Derivatives, Interest Rate and FX Modeling, Market Microstructure, Options Market Making, Volatility/Gamma Trading, Econometrics, Active Portfolio Management

UNIVERSITY OF CALIFORNIA, LOS ANGELES Los Angeles, CA
BS in Applied Mathematics, minor in CS and Statistics, Honors (Sept. 2014 – Jun. 2018) GPA: 3.8

- ***Awards:*** Latin Honors (Cum Laude), Phi Beta Kappa Honor Society, Dean's List (3 years)

EXPERIENCE

AXIOMA, INC New York, United States
Quantitative Analyst (Jun. 2019 – Aug. 2019)

- Utilized Deep Artificial Neural Network to improve European/American options pricing and implied volatility surface modeling tools with 10x – 10,000x speed up
- Designed a high-speed volatility surface calibration tool which enables "Fast Portfolio Risk Analytics" and furtherly strengthens our portfolio products
- Maintained close relationships with our clients and developed ad hoc risk modeling tools
- Worked closely with Microsoft data team for product development and cloud computing

LERUI ASSET MANAGEMENT Beijing, China
Asset Management Summer Analyst (Jun. 2018 – Aug. 2018)

- Constructed 30 factors used in multi-factor models including value, momentum, volatility
- Worked in groups and built fundamental equity factor models to analyze our portfolio systematically
- Determined factors' metrics so PM can have a better perspective on risk contributions
- Implemented automatic web scraping tools and largely increased data collection efficiency

BANK OF CHINA GROUP INVESTMENT LIMITED Beijing, China
Fundamental Investment Analyst (Jun. 2017 – Aug. 2017)

- Evaluated China long-term rental apartment sector's macro trend, determined global driving forces and composed industry research by using Bloomberg to support potential investment decisions
- Optimized the mortgage portfolio surveillance process using Excel/VBA and increased efficiency

CHINA SECURITIES INVESTMENT Beijing, China
Summer Analyst (Jun. 2015 – Aug. 2015)

- Evaluated multiple fixed-income ETFs, made investment advice, and visualized data using Excel
- Created a comprehensive and detailed data repository in Excel that records the clients' information

PROJECTS

Robust Asset Allocation (Sep. 2019 – Present)

- Led a team of 3 to implement ML tree clustering method on robust asset allocation
- Decreased out-of-sample portfolio variance by 50% using Hierarchical Risk Parity method
- Tested portfolio's consistency; Furtherly enhanced its performances by using DCC-GARCH

Market Microstructure Analysis

- Analyzed big quotes data and computed the Roll-Implied spread (Python)
- Applied different trade classification algorithms to classify each trade as buyer/seller initiated
- Implemented the multi-period Glosten-Milgrom model and applied it to the data set

Options, Synthetic CDO, and Exotics Pricing

- Priced options with different stopping or touching conditions by using Least Square Monte Carlo, binomial/trinomial tree; Priced synthetic CDO with MC variance reduction methods

COMPUTER SKILLS/OTHER

Programming Languages: Python (Keras, SKLearn, QuantLib, Scipy), R, Java, C++, SQL, Bloomberg
Languages and Interests: Mandarin (native), English (proficient), Game of Go, Road Trip, Poker