CHENHAO (AUSTIN) SU

■ chenhao.su@nyu.edu ■ https://www.linkedin.com/chenhao-su ■ New York, NY

EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (Sep.2019 – Dec. 2020)

- ***Current Coursework:*** High frequency trading data processing in Java, data structure and algorithms in Java, Stochastic Calculus, Risk Management, common derivatives
- ***Future Coursework:*** Algorithm trading, Black-Scholes formula and applications, simulation techniques in finance, Scientific Computing

EAST CHINA UNIVERSITY OF SCIENCE AND TECHNOLOGY Shanghai, China
Bachelor of Science in Math and Applied Math; Minor in Finance (Sep. 2015 – Jul. 2019)

- ***Coursework:*** Probability Theory, solutions of common ODEs, Statistics, C++ programming skills, Application of Database(SQL), Numeric Analysis(MATLAB), classic questions in Operational Research, Mathematical Modeling

EXPERIENCE

CHINA MERCHANTS SECURITIES Shanghai, China
Quantitative Analyst Summer Intern (Jul. 2018 – Aug. 2018)

- Calculated dividends and added it into the company's factor model, then rewrote the company's alpha-strategy in Python, increasing the strategy's rate of return by approximately 10%
- Modified an event-driven trading strategy by adding "path skewness" variable into the mathematical model to control its risk, making successful rate reach 90%

WANLIAN SECURITIES Chongqing, China
Researcher Summer Intern (Aug. 2017 – Sep. 2017)

- Sorted annual reports of Chongqing Landai Powertrain Corp.,ltd. to perform due diligence
- Abstracted all important data such as profit percentage and debt ratio from balance sheet, cash flow statement and income statement to write a risk evaluation report

PROJECTS

EAST CHINA UNIVERSITY OF SCIENCE AND TECHNOLOGY Shanghai, China
Using Gaussian Mixture Model to cluster cell data(MATLAB) (Sep. 2018 – Jul. 2019)

- Improved original Gaussian Mixture Model in the context of truncated and censored data, and increased the accuracy of parameter estimation by at least 15%
- Applied Gaussian Mixture Model to clustering cellular flow data in flow cytometry, getting reliable results whose error were controlled under 5%

Fama-French five-factor model in China Mainland Stock Market (Sep. 2018– Feb. 2019)

- Tested whether the Fama-French five-factor model can describe stock prices in the context of China Mainland Stock Market or not
- Developed a five-factor model by replacing the profitability factor with the volume factor, which is applicable to the China Mainland Stock Market

***Team Leader in* China Undergraduate Mathematical Contest in Modeling** (Sep. 2017)

- Led a team of three to build a pricing model for a deliver service based on k-means clustering algorithm and greedy algorithm
- Implemented the model in C++ and increase the users of this service by approximately 20%
- Got the third prize among hundreds of teams

COMPUTER SKILLS/OTHER

Programming Languages: C++, Java, Python, SQL
Other Software: Bloomberg, MATLAB
Languages: Mandarin (fluent), English (fluent)