

ZHENGQING (CODY) WAN

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – Dec. 2020)

- **Coursework:** Derivative Pricing, Stochastic Calculus, Quantitative Portfolio Management
- **Future Coursework:** Continuous-Time Finance, Scientific Computing, Interest Rate Models, Non-Linear Models, and Time Series

Wellesley College

Wellesley, MA

Cross-Registration in Math/CS (2016 - 2019)

- **Coursework:** Data Structures, Algorithms, Computer System, Probability, Real Analysis, Fourier Analysis and PDE, Measure Theory, Abstract Algebra, Topology

Babson College

Wellesley, MA

BS in Business Administration (2015 - 2019)

- **Awards:** Honors Scholar - Highest Academic Distinction

EXPERIENCE

Hwabao WP Fund Management

Shanghai, China

Quantitative Analyst Intern (Jun. 2018 – Aug. 2018)

- Back-tested quantamental strategies with various parameters in Python, and presented overfitting probability to management
- Drafted regulatory documents for issuing a new ESG(Environmental, Social and Governance) ETF

PROJECTS

Babson College

Wellesley, MA

Honors Thesis: A Feasibility Test for Research-Backed Securities

- Tested the effect of size, dependency on a systematic factor, valuation correlation, default correlation and portfolio composition on the feasibility of an RBS
- Implemented simulation and valuation framework in Python

Wellesley College

Wellesley, MA

Computer Systems Course Final Project

- Created an explicit free list as a dynamic memory allocator in C
- Achieved 85% efficiency as modern memory allocator

DataFest 2018

Wellesley, MA

- Cleaned and visualized dataset with a dozen variables and 100 million entries in R
- Won Honorable Mention for presentation on analytic results

CUNY-Baruch/DataSim

New York, NY

Option Pricing Model Implementation in C++

- Implemented pricing functions (European/American Option, Put-Call-Parity, Greeks, Matrix Pricing) and developed robust object-oriented software designs

COMPUTER SKILLS/OTHER

Programming Languages: Java, C/C++, Python, R

Other Software: @Risk, Precision Tree, Microsoft Office Suite

Languages: Mandarin (native), English (bilingual proficiency)