

## KEREN WANG

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (expected – January 2021)

- **Coursework:** Pricing of derivative securities, stochastic calculus, portfolio management, Blake-Scholes formula and applications, simulation and strategy realization based on Java, statistical methods (MCMC, GLM, PCA, SVM, etc.) on financial data

#### UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

Urban, IL

#### BS in Mathematics and Statistics (August 2016 – December 2018)

- **Coursework:** Calculus, differential equations, linear algebra, numerical analysis, probability and statistics, applied regression and design, machine learning, and data analysis
- **Honors:** High Distinction of Department., Cum Laude of the Institute, and Dean's List

### EXPERIENCE

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#### CICC FINTECH FUNDS

Shanghai, China

#### *PE Investment Internship* (2019)

- Launched due diligence including market research, review companies' BPs and profiles, and reports in technology industry (Semiconductors, AI, IoT, etc.)
- Used Wind to find comparable companies' information (P/E, EPS, EBITDA, Market Capitalization, etc.) and build models with Excel to value firms that met our interest
- Wrote competitive product analysis, financial forecast, valuation of investment memo
- Updated portfolio companies and pipelines about their features and recent activities

#### DELOITTE TOUCHE TOHMATSU LIMITED

Shanghai, China

#### *Risk Advisory Internship* (2018)

- Communicated with customers and read profiles and policies to learn their business pattern and collect operation and contract data from various departments
- Created rules and developed risk evaluation models with Python according to the situation
- Leveraged analytic methods and machine learning algorithms (PCA, Clustering, Random Forest, etc.) to find significant features that classify risky instances, and avoid further loss

### PROJECTS

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#### UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

Urban, IL

#### *Deep Learning Application on Futures Price Direction Prediction* (2018)

- Preprocessed data for over 100 thousand of lines and use Keras on AWS to design models
- Used ggplot to explore the shape and features of data, applied clustering to create features
- Developed a pre-trained CNN model and a LSTM model to predict the price direction (increase, decrease, stable), achieved accuracy around 37%, ranked 3<sup>rd</sup> among all groups

#### *NBA Player Ranking Model* (2018)

- Use Jackknife and bootstrap to calculate mean of players' performance indices from play-by-play data, and set up a model based on Gaussian distribution assumption
- Apply Bayesian approach and Gibbs Sampler on the parameters' uncertainties estimation

### COMPUTER SKILLS/OTHER

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

**Other Software:** Microsoft Offices; LaTeX, SAS

**Languages:** Mandarin(native), English(fluent), Japanese(fluent)