

LINGLAN WANG

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – December 2020)

- **Current Coursework:** Derivative Securities, Risk and Portfolio Management, Market Microstructure, Advanced Option Pricing, Interest Rate model, Scientific Computing in Finance
- **Future Coursework:** Time Series Analysis & Statistical Arbitrage, Fixed Income Derivatives
- **GPA:** Overall 3.75/4.0

UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

BS in Mathematics & BA in Business Economics (2014 – 2018)

- **Coursework:** Stochastic Process, Linear Algebra, Numerical Analysis, Statistical Modelling, Object-oriented Programming, Data Structure and Algorithm
- **Honors:** Dean's List, Phi Beta Kappa, Magna Cum Laude, Pi Mu Epsilon
- **GPA:** Overall 3.86/4.0, Major 3.93/4.0, Top: 1%

EXPERIENCE

EVERBRIGHT SECURITIES

Shanghai, China

Quantitative Analyst Intern (August 2020 – Present)

- Built Event Driven Model and Equity Multi-factor Model based on Barra and Financial Engineering Report

QUANT CHINA

Shenzhen, China

Quantitative Research Summer Intern (Jun 2020 – August 2020)

- Researched on cost of carrying model improving commodity future price forecasting ability by using Brenner and Kroner Model and Standard Error Correlation Model
- Researched and implemented quantitative trading strategies, usually market-neutral statistical arbitrage strategies, on equities and financial derivatives including index futures and options

HUAHONG CAPITAL

Hangzhou, China

Investment Management Intern (April 2019 – August 2019)

- Conducted stock selection, developed trading strategy, and constructed various financial models for equity valuation and return analysis
- Performed quantitative and qualitative analysis, and explored fixed-income strategies

GLOBAL AI CORPORATION

New York, NY

Quantitative Strategy Intern (June 2018 – February 2019)

- Implemented constrained regression and rolling window regression models for hedge funds' performance replication with tradable ETFs on the market
- Researched 15 different hedge fund strategies, replicated its returns and trends using liquid, transparent ETFs, and explored the efficacy of different linear models for hedge fund replication

PROJECTS

UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

Financial project

- Used Geometric Brownian motion to simulate stock price paths after exploring the fluctuation of stock market under efficient market hypothesis
- Estimated the volatility and correlation parameters between different stocks, and visualized the results using the matplotlib module Python

COMPUTER SKILLS/OTHER

Programming Languages & Others: Python, Java, MATLAB, R, SQL

Other Software: Microsoft Office (Word, Excel, PowerPoint, Outlook), Tableau, EViews

Languages: English (fluent), Mandarin (fluent)