

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 management, CAPM, stochastic calculus
- **Future Coursework:** Quantitative portfolio theory, Monte Carlo and finite difference methods, fixed income and currency derivatives, derivative pricing and trading

UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

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

- **Coursework:** Stochastic process, linear algebra, numerical analysis, partial differential equation, statistical modelling, object-oriented programming, data structure and algorithm
- Honors: Dean's List, Phi Beta Kappa, Magna Cum Laude, Pi Mu Epsilon

EXPERIENCE

HENGYI CAPITAL

Hangzhou, China

Investment Management Intern (April 2019 – August 2019)

- Analyzed data from semiannual financial statements of public companies listed on SSE
- 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
- Backtested replication strategy and implemented linear clones of different-strategy hedge fund performance using Python, then applied data visualization with Tableau
- Used NumPy and pandas to extract and clean large-scale data, which made by 30% better than previous methods in terms of mean squared error

PROJECTS

UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

Machine learning project

- Performed presentation of machine learning-based research that predominantly focused on gradient descent and neural network, primarily using various modules of Python
- Tuned and optimized factor model using cross validation and LASSO to predict expected returns for more than 30 portfolios

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(Coursera Certification), Java, MATLAB, R

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

Languages: English (fluent), Mandarin (fluent)