Lingrui Song

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance (expected Dec. 2022)

- ***Future Coursework:*** derivative pricing, monte carlo, financial securities and markets, risk and portfolio management, risk evaluation, algorithmic trading

SUN YAT-SEN UNIVERSITY Guangzhou, China
BS in Mathematics and Applied Mathematics (Sep. 2017 - Jun. 2021)
Minor in Finance (Sep. 2017 - Jun. 2021)

- ***Coursework:*** calculus, geometry, algebra, probability, ODEs, PDEs, mathematical statistics, data Structure and algorithms(C++). Matlab, database(Oracle), economics, international finance
- ***Awards:*** First Class Scholarship (twice, top 10%), Honorable Mention in the MCM/ICM competition, Second Price in CUMCM, Third Price in CMC

EXPERIENCE

Caida Securities Co., Ltd Handan, China
Research Assistant Intern (Jun. 2020 - Aug. 2020)

- Involved in testing of newly developed investment projects and analyzed financial products of the sales department
- Utilized WIND and other analytical software to source, collect and process mass data related to certain financial products
- Analyze performance of all local sales departments with Microsoft Office

SOUTH CHINA STATISTICAL SCIENCE RESEARCH CENTER Guangzhou,China
Research Study Assistant (Jun. 2019 - Oct. 2019)

- Used R to sort and clean data elements for the Third Affiliated Hospital of Sun Yat-sen University
- Collected biological data and test functions of a R programming package developed by team
- Participated in the research group of advanced probability theory, deepening the understanding of theoretical knowledge of probability statistics

PROJECT

SUN YAT-SEN UNIVERSITY Guangzhou, China
Digital Economy Project (Oct. 2020 - Jan. 2021)

- Review the complicated mathematical models to make sure they are conform to the real-world financial problems, and explored feasible solutions to these models
- Collected literature and data for the Central Bank Digital Currency project

Guangzhou Metro Construction Cost (Oct. 2020 - Jan. 2021) Guangzhou,China

- Use some methods to re-process data, such as one-hot encoding and K-means algorithms
- Designed a mathematical model base on machine learning algorithms to evaluate the cost of metro station construction, such as Neural Network and GBRT

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python, C++, MATLAB, R
Languages: Mandarin (native), English (fluent)