KUANG SU

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EDUCATION

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

- ***Coursework:*** Derivative pricing, Black-Scholes, stochastic calculus, OOP and data structure in Java, Monte Carlo simulation, applications of big data to finance, risk management

SHANDONG UNIVERSITY Shandong, China
B.S. in Financial Mathematics & B.A. in Insurance (September 2016 - June 2020)

- ***Coursework:*** Python programming, actuarial science, life and annuity, property and casualty, stochastic process, partial differential equation, statistical modelling, time series analysis
- ***GPA:*** Overall 3.90/4.0, Major 3.96/4.0 (Rank 1/49)
- ***Awards/Honors:*** Outstanding Graduate Award (Top 3%), Top Ten in 2019 Global Financial Modeling & AI Investment Competition, Man of the Year in Academic Research (Top 0.5%)

EXPERIENCE

BRIDGE TRUST(Hedge fund focusing on investing in stocks) Henan, China
Quantitative Research Intern (June 2020 - September 2020)
Intraday Trading Strategy for CSI500

- Built and tested over 500 indicators, standardized and neutralized the factors
- Implemented machine learning model including SVM, Random Forest to make prediction

Event-driven Strategy Based on Backdoor Listing

- Scraped, cleaned and processed raw data about backdoor listing using Python
- Conducted research on the characteristics of shell companies before acquisition and established a classification framework to classify the shell companies with Logistic Regression

DELOITTE CHINA Shenzhen,China
Data Analyst Intern (December 2018 - February 2019)

- Executed data governance and big data analyst on insurance product data using SQL
- Integrated data from multiple data sources through data processing, query, extraction and transformation to compile and categorize client's data by life, pension and property insurance

BANK OF ZHENGZHOU (Commercial Bank famous for risk management**)** Henan,China
Risk Analyst Intern (July 2018 - August 2018)

- Conducted commercial bank's risk analytics, including stress test and credit risk evaluation
- Carried out stress tests by using Scenario Analysis, performed sensitivity analysis, evaluated default risk of credit bonds by constructing an improved KMV-Logistic model

PROJECTS

Long/Short Trading Strategy Based on Regression and Time Series Models

- Built a long/short trading strategy for stocks based on stock selection via multiple variable models and stock prediction model using linear regression, ARIMA time series analysis
- Created risk management strategies such as establishing "stop-loss" or "take profit" limits
- Back-tested a trading strategy based on forecast results and achieved a Sharpe ratio of 1.31 and an annualized return rate of 29%

Catastrophic Risk Measurement Based on Peak-Over Threshold Model

- Calculated VaR using Monte Carlo Simulation with the importance sampling algorithm to price insurance product
- Captured the fat-tail property via Generalized Pareto Distribution and estimated risk loss

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python (NumPy, Pandas, SciPy, Matplotlib), MATLAB, Java
Languages: Mandarin (native), English (fluent) ***Interests:*** Marathon, guitar, piano, tennis