ZHANGYI WANG

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EDUCATION

Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Coursework:*** object-oriented programming (Java), financial modeling, algorithmic trading, stochastic processes, machine learning, Fama-French, Black-Scholes

08/18 - 05/22 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
B.S. in Data Science, **B.A. in Economics**

- ***Coursework:*** deep learning, regression, causal inference, optimization, databases, linear algebra, multivariable calculus, probability and statistics
- ***Honors/Awards:*** Dean's List for Academic Year 2020, 2021; NYU Shanghai Excellence Award; Magna Cum Laude

EXPERIENCE

06/22 - 08/22 **TURING FUND MANAGEMENT** Shanghai, China
Quantitative Research Intern

- Replicated and examined different versions of AlphaNet (factor mining network) with Keras
- Conducted single factor IC testing and multi-layer testing using latest daily trading data
- Achieved annualized rate of return of 14% and Sharpe ratio of 3.00 in 7-year period
- Adjusted inner operators and layers of AlphaNet and improved rank IC by 1%

10/21 - 01/22 **GF SECURITIES** Shanghai, China
Institutional Sales Intern

- Participated in fund managers' research and data compilation for institutional clients
- Constructed database for targeted fund products and fund managers' profiles
- Implemented clustering analysis of fund products' comprehensive capacities using Python, and divided targeted fund products into 5 tiers

07/21 - 08/21 **INSTITUTE OF INTELLIGENT COMPUTING TECHNOLOGY, CAS** Suzhou, China
Financial Data Mining and Analysis Intern

- Collected sector index data; examined potential sector linkage and rotation patterns for over 120 industries from 2014 to 2021
- Labeled data as well as extracted and categorized information from financial news and reports

PROJECTS

02/22 - 05/22 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
Momentum Strategy with Deep Reinforcement Learning in Chinese Stock Market

- Implemented risk-adjusted momentum strategies using DDPG model, based on first open-source DRL framework, FinRL
- Conducted backtesting for automatic trading with SSE 50 constituent stock portfolio
- Achieved Sharpe ratio of 2.46 in backtesting across 12 months

10/21 - 12/21 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
Music Style Recombination and Interpolation

- Extracted fundamental frequencies and chords from wav files using Python; quantified and mapped fundamental frequencies to integer-level pitches
- Applied EC2VAE trained with pop songs to conduct interpolation of information in latent space
- Generated new pieces using midi-level as well as wave-level synthesis methods

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, MySQL, Stata, Javascript
Languages: English (fluent); Mandarin (native)