

WEI (OLIVIA) 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:** Black-Scholes, Fama-French, Hull-White model, object-oriented programming (Java), statistical inference, algorithmic trading, deep learning, Monte Carlo simulation, portfolio optimization, penalized regression, Ito's lemma, risk-neutral valuation
- 09/18 - 06/22 **THE CHINESE UNIVERSITY OF HONG KONG, SHENZHEN** Shenzhen, China
B.B.A. in Financial Engineering
- **Coursework:** linear algebra, ODEs, calculus, probability and statistics, time series, stochastic process, Python, discrete mathematics, data analysis, econometrics, microeconomics, finance
 - **Honors/Awards:** Dean's List Honor (2019, 2020); Academic Performance Scholarship 2019-2020
- 10/20 - 06/21 **UNIVERSITY OF OXFORD** Oxford, UK
Visiting Program
- **Coursework:** probability measures, mathematical models of financial derivatives, statistical machine learning, game theory, macroeconomics

EXPERIENCE

- 11/21 - 12/21 **UBS** Beijing, China (remote)
Quantitative Analyst Assistant (Python)
- Coded pricing formulas using different methodologies (e.g., Black Scholes, Bachelier)
 - Generated European and American options pricing formulas
 - Found implied volatility of each pricing formula; drew volatility smile curve and Greeks graph of each option
- 10/21 - 11/21 **GUANGFA SECURITIES CO., LTD** Guangzhou, China (remote)
Quantitative Analyst Assistant
- Researched quantitative finance trading in China and characteristics of each strategy
 - Identified several features with strong past performance; built models for feature combinations using data and fundamental factors

PROJECTS

- 09/21 - 10/21 **NEW YORK UNIVERSITY** New York, NY (remote)
Valuation of Google's Snowball Option
- Built pricing model and created price expressions for variety of snowball option scenarios
 - Simulated 1,000 paths for Google's stock price; calculated snowball option price for each one; obtained average to determine snowball option price (using Monte Carlo simulation)
 - Presented sensitivity analysis about relationships among knock-out price, knock-in price, sigma, and option price
- 12/19 - 05/20 **THE CHINESE UNIVERSITY OF HONG KONG, SHENZHEN** Shenzhen, China
Econometrics Model: Influence of Violent Films on Violent Behaviors (STATA)
- Built econometrics model that determined causal effect of different levels of violence in movies on real-world assaults; used movie attendance in 1 week before and after as instrument variables
 - Calculated model parameters; tested multicollinearity, validity of instrument variables, and autocorrelation of error terms
 - Concluded that moderately violent movies decrease number of assaults; articulated argument for that and policy recommendations in paper and presentation

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, Java, R, STATA, Julia
Languages: English (fluent); Mandarin (native)