

QUANQUAN CHEN

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EDUCATION

- Expected 12/24 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Expected Coursework:** machine learning, financial asset trading, portfolio management, risk management, object-oriented programming in Python, Black-Scholes, Brownian motion, Feynman-Kac equation
- 09/19 - 06/23 **ZHEJIANG UNIVERSITY** Hangzhou, China
B.S. in Mathematics and Applied Mathematics
- **Coursework:** mathematical modeling, combinatorial optimization, interpolated theory, parameter estimation, hypothesis tests, Bayesian statistics, calculus, linear algebra, real analysis, ordinary differential equations, law of large numbers, Newton method, corporate finance
 - **Honors/Awards:** Outstanding Graduate, 2nd Prize of preliminary Chinese Mathematics Competition, 1st-Year Students' Scholarship, 3rd-Year Students' Scholarship, Academic Excellence Award, Outstanding Community Service Award

EXPERIENCE

- 06/22 - 11/22 **SHENWAN HONGYUAN SECURITIES RESEARCH CO., LTD.**
(One of China's largest comprehensive securities research & consulting institutions) Shanghai, China
Analyst Assistant / Intern, Department of Financial Engineering (Python)
- Collected product data (e.g., trading volume, trading expenses, total cost, investment income) on nearly 300 fund of funds by web crawling in Python; provided data for follow-up research
 - Investigated several pieces of information related to mutual recognition of funds; summarized its development, features, and difficulties
 - Obtained and examined data about 10 overseas pension FOFs; summarized their features and advantages; produced client report
 - Collaborated with colleagues to analyze 10 case studies of fixed income funds (e.g., in US, Japan) on features, purposes, and target groups to derive insights for Chinese fixed income funds
 - Extracted and anatomized low-cost fund data; summarized competitive advantages and background, as well as business strategies of investment companies; produced client report
 - Acquired and analyzed data related to stock index futures products; summarized developing status, historical changes, and background

PROJECT

- 03/23 - 06/23 **ZHEJIANG UNIVERSITY** Hangzhou, China
Thesis: Extreme Value Distribution of Censored Samples and Its Applications (Python)
- Researched adaptive type-II progressive hybrid censored data (combination of type-I and type-II censored data, which exists widely in medical experiments)
 - Estimated parameter using two methods, each with two loss functions: single-layer Bayesian estimation and E-Bayesian estimation, with square error and linear exponential loss functions
 - Conducted simulation study to assess and compare accuracy of 4 estimations, and applied them to real data
 - Made large improvement (with nearly 10^4 in mean-square error) in accuracy of Weibull distribution's parameter estimation of adaptive type-II progressive hybrid censored data

COMPUTATIONAL SKILLS / OTHER

Programming Languages and Software: Python, MATLAB

Languages: English (fluent), Mandarin (native)