WENSHENG LIN

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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

- ***Coursework:*** stochastic calculus, Object-oriented programming in Python, Monte Carlo simulation, portfolio optimization, machine learning, Black-Scholes, algorithmic trading

08/19 - 08/23 **STONY BROOK UNIVERSITY** Stony Brook, NY
B.S., Double Major in Applied Mathematics & Statistics and Business Management

- ***Coursework:*** differential equations, probability theory, data mining, statistics, numerical analysis, data analysis, stochastic processes, time series, portfolio optimization
- ***Honors/Awards:*** Dean's List (7 semesters)

EXPERIENCE

06/21 - 08/21 **RUISI CONSULTING CO., LTD** Shanghai, China
(Financial, risk, and internal management consulting firm)
Consulting Intern (Excel, Python, Visio)

- Wrote financial accounting and internal control manuals for 2 client organizations: $2.02B listed company, and largest public hospital in Wuxi (major city in China)
- Collaborated with senior leader on risk-based internal control audit for Shanghai government
- Cleaned and visualized data with Python (pandas, matplotlib) to fuel managers' decision making

12/20 - 02/21 **INDUSTRIAL SECURITIES CO., LTD** Fuzhou, China
($7.77B securities trading, asset management, and underwriting firm)
Business Development & Research Analyst Intern

- Researched distribution of Chinese household assets and drafted reports for clients
- Collaborated on crafting due diligence reports for private equity fund
- Expanded client base by 10% by opening 30+ brokerage accounts
- Prepared and delivered asset allocation reports on consulting services for clients

PROJECTS

01/23 - 05/23 **STONY BROOK UNIVERSITY** Stony Brook, NY
Applying Deep Learning in Option Pricing (Python)

- Applied neural networks in Black-Scholes model to predict option prices; achieved low mean absolute error (MAE)
- Compared and analyzed model against Black-Scholes, demonstrating superior predictive capabilities of neural networks in option pricing

08/22 - 12/22 **STONY BROOK UNIVERSITY** Stony Brook, NY
Portfolio Optimization on Multivariate Normal Tempered Stable Distribution (R)

- Examined whether S&P 500 returns conformed to Gaussian distribution
- Analyzed and obtained NTS parameters of S&P 500 and 10 selected stocks; validated suitability of applying NTS distribution to market model
- Performed mean-CVaR portfolio optimization on multivariate NTS market model
- Outperformed S&P 500 by 12% in 2022 through dynamic strategy of calibrating tangency portfolio every 10 business days

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, R, MATLAB
Languages: English (fluent), Mandarin (native)
Activities: Teaching Assistant at Stony Brook University for Differential Equations and Introduction to Economics course; Grader at New York University for Probability and Statistics course