SICHENG (TONY) WANG

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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:*** Black-Scholes, Fama-French, Monte Carlo simulation, portfolio optimization, data structure, Ito's lemma, risk-neutral valuation, risk management

09/19 - 06/23 **THE CHINESE UNIVERSITY OF HONG KONG** Shenzhen, China
B.S. in Financial Mathematics
- ***Coursework:*** linear algebra, real analysis, numerical analysis, probability theorem, stochastic calculation, data structure, econometrics, derivative pricing, portfolio optimization
- ***Honors/Awards:*** Dean's List Honor (2021-2022); Academic Performance Scholarship (top 2%)

EXPERIENCE

06/22 - 08/22 **SHENZHEN CAPITAL GROUP**
(2nd biggest VC in China) Shenzhen, China
Institutional Investment Fund Intern (Python)
- Analyzed millions of datasets of property rental trends across different regions in Shenzhen with PCA; constructed model that forecasts prices of properties with 86% accuracy
- Evaluated market value of industry companies' portfolios with models; worked with balance sheet; provided investment leaders with insights on choosing REITs partners

01/22 - 03/22 **SHENZHEN ORIENTAL FORTUNE CAPITAL**
(Top 10 PE in China) Shenzhen, China
Hard Technology Fund Intern (Python)
- Conducted research and authored parts of industry report focusing on market analysis and future prospects of Chinese vehicle-mounted chips for automatic driving, for internal circulation
- Gathered data and crafted segments of annual report for 1 VC fund

06/21 - 08/21 **SHENZHEN STOCK EXCHANGE** Shenzhen, China
International Department Intern (Excel)
- Acquired GDR information from overseas stock exchange for reference; collaborated on R&D of GDR on SZSE; contributed to 1 proposal for public consultation
- Drafted reports highlighting SZSE's commitment to ESG principles that were published

PROJECTS

04/22 - 06/22 **LOAN DEFAULT DETECTION (Python)** Shenzhen, China
- Cleansed millions of datasets; constructed baseline models, with techniques like logistic regression and SVM optimization, to predict probability of debt defaults
- Implemented recursion algorithms; enhanced performance of designed model by 16% over baseline model (to 70%)

12/21 - 01/22 **THE CHINESE UNIVERSITY OF HONG KONG, SHENZHEN** Shenzhen, China
Mathematics Modeling Project (MATLAB)
- Designed time-dependent models simulating impacts of wearing masks, vaccine coverage, and social distance during COVID-19; conducted sensitivity analysis
- Forecasted trajectory of COVID-19 infections and associated fatalities

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, C++, MATLAB, R, STATA
Languages: English (fluent), Mandarin (native)
Certification: FRM Part 1
Interest: Established student club that helped 60+ members pass CFA and FRM