QINGYU PENG

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EDUCATION

Expected 12/25 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Expected Coursework:*** machine learning, object-oriented programming, black-scholes PDE, portfolio optimization, term-structure models

09/19 - 05/23 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
B.S. in Mathematics
- ***Coursework:*** stochastic processes, real analysis, PDE, data structures, numerical analysis
- ***Honors:*** Dean's List (top 2%), Cum Laude

EXPERIENCE

09/23 - 12/23 **SHANGHAI SUOLAI FINTECH** Shanghai, China
Quantitative Intern (Python)
- Researched momentum algorithmic trading strategy with intern team; collaborated on recreating strategy and maintained code repository
- Constructed and performed robust testing for stock trading and market interface codes
- Collaborated with technology team to optimize trading infrastructure

09/22 - 11/22 **SHANGHAI JINDE ASSET MANAGEMENT LTD.** Shanghai, China
($8.5 billion hedge fund)
Quantitative Intern (Python, SQL)
- Scraped and cleaned convertible bond IPO data over 12-year period
- Extracted factors related to convertible bond IPO prize rate and performed regressions; compiled research report
- Backtested and constructed convertible bond portfolios with mean-variance optimization
- Analyzed and summarized trends in convertible bond IPO performance vis-a-vis Chinese economic market
- Collaborated with team leader and CEO to derive predictions and implement strategies for investments

06/21 - 07/21 **SHANGHAI SECURITIES ASSET MANAGEMENT** Shanghai, China
($9.6 AUM)
Product Group Intern (SQL)
- Conducted research and prepared presentations for public and private roadshows; wrote roadshow minutes
- Updated and maintained fund core data pool; performed preliminary analysis and collation of data for single strategy and single thematic funds according to investment needs

PROJECT

03/23 - 05/23 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
Simulating Feynman-kac Solutions for PDE (Python)
- Developed Feynman-Kac general solutions for terminal value, boundary, and nonlinear PDE
- Used Monte-Carlo simulations for numerical solutions of heat and Laplace equations; analyzed convergence rate of numerical methods
- Explored optimization algorithms for simulating first exit points; investigated interpolation methods for conditional probability simulation in nonlinear PDE simulations

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, SQL, Javascript, Java
Languages: English (fluent), Mandarin (native), Japanese (advanced beginner)