

SITENG WU

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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
- **Coursework:** Black-Scholes, Monte Carlo simulation, stochastic processes, machine learning, risk and portfolio management, algorithmic trading
- 08/20 - 05/24 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
B.S. in Finance, B.S. in Data Science
- **Coursework:** derivatives pricing, equity valuation, fixed income securities, probability theory, linear algebra, data structures, machine learning, ordinary differential equations, econometrics
 - **Honors/Awards:** Magna Cum Laude, Business & Economics Honor Program, Dean's List, Excellence Award, Founder's Day Award

EXPERIENCE

- 05/24 - 08/24 **IFUND ASSET MANAGEMENT**
(\$12B AUM) Shanghai, China
Quantitative Research Intern (Python)
- Spearheaded identification and validation of equity fundamental factors, including industry-specific factors for targeted sectors
 - Developed novel methodology for enhancing factor performance, achieving 1.31% increase in annual excess return and 3.28% decrease in maximum drawdown
 - Forecasted stock dividend payouts and rates leveraging historical data, financial reports, and shareholder meeting transcripts
- 12/23 - 03/24 **SHENWAN HONGYUAN SECURITIES** Shanghai, China
(Top 10 securities firm in China)
Quantitative Research Intern (Python)
- Engineered bespoke backtesting model for A-share market, incorporating price limit rules, special treatment stocks, and next-day repositioning strategies to enhance model robustness
 - Replicated and optimized equity factors from academic research, achieving 5% uplift in annual excess returns and 2% reduction in maximum drawdown

PROJECTS

- 09/23 - 05/24 **VOLATILITY INSTITUTE AT NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
Predictive Power and Trading Strategies of Northbound Capital (Python)
- Analyzed northbound (Hong Kong to Shanghai) funds' A-share stock selections, highlighting long-term preference for large-cap, high ROE firms and short-term negative feedback trading
 - Detected post-2023 outflow of northbound funds, suggesting diminished stock selection efficacy and implications for market liquidity and risk
- 09/23 - 05/24 **NEW YORK UNIVERSITY SHANGHAI** Shanghai, China
Factors Influencing Holiday Effect: Evidence from Chinese Stock Market (Python)
- Used Fama-French 3 Factor model to calculate abnormal stock returns
 - Conducted factor sorting and t-tests; concluded that holidays' duration had low impact, while small-cap, low-priced, and low-EPS firms showed stronger holiday effects

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, SQL, R

Languages: English (fluent), Mandarin (native), Shanghainese (native)

Certifications: Bloomberg Market Concepts, WorldQuant Challenge Gold Level, ACCA Advanced Diploma in Accounting and Business