# CHENYUE LANG

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## EDUCATION

Expected 05/26 **NEW YORK UNIVERSITY** New York, NY
**The Courant Institute of Mathematical Sciences**
**M.S. in Mathematics in Finance**

- ***Coursework:*** financial data science, machine learning, fixed income, algorithmic trading & quant strategy, interest rate and FX model, market microstructure, risk & portfolio management

09/21 - 05/25 **NEW YORK UNIVERSITY** New York, NY
**B.A. in Economics and Mathematics**

- ***Coursework:*** itô calculus, computational finance, securities & markets, FX & global macro, monetary economics, asset pricing, numerical methods, probability & statistics, data structures
- ***Honors/Awards:*** Magna cum laude, Dean's Honors List, Phi Beta Kappa Honor Society, Presidential Honors Scholar, CAS Scholarship

## EXPERIENCE

06/24 - 08/24 **BRIDGE TRUST CO., LTD.** Beijing, China
**Quantitative Investment Intern, Industrial Finance Department (Python)**

- Built $8.4M cross-border TRS delivering compliant overseas exposure for regulated PRC investors; coordinated on/offshore banks, SAC/ISDA, and leverage/margin risk
- Valued 9 firms via DCF (FCFE/UFCF) using multi-stage models, WACC tuning, and sensitivities; created reconciler, improving cross-method accuracy/consistency by 15%
- Structured $1.62B trusts/quasi-REITs for energy SOE; executed DES/off-BS financing, optimized waterfalls, cutting debt 3-5% and lifting efficiency 13%, ensuring compliance
- Analyzed profitability of project firms with equity-pledged trust collateral; applied DuPont (ROE/ROA/turnover) and cost-benefit reviews to assess asset quality, risk, and optimizations

07/23 - 09/23 **HARVEST FUND MANAGEMENT** Beijing, China
**Financial Analyst Intern, Global Business Department (Python)**

- Co-led cross-border deal execution bridging Chinese-English teams; ran due diligence on global institutions (including sovereign wealth funds) to inform investment theses and portfolio strategy
- Managed $4.90B portfolio; issued weekly Wind/market reads (MSCI/CSI/SSE; SOFR/OMO/UST) and mapped top holdings of more than 1,000 funds to optimize allocation
- Authored equity memos from expert and financial analysis (fundamentals, moat, valuation, ownership); assessed credit risk of defaulting real-estate issuers

## PROJECTS

09/21 - 05/25 **NYU COURANT - MATHEMATICAL MODELING WORKSHOP** New York, NY
**Quantitative Finance Research (Python, MATLAB)**

- Implemented BSM analytics and FDM solvers (explicit/implicit/CN) with adaptive grids; computed full Greeks and executed delta-hedging to control option risk
- Ran Monte Carlo for path-dependent options (Euler/Milstein) with antithetic and control variates; found Milstein with stratified sampling fastest; optimized hedges under transaction-cost models
- Modeled multi-asset options with stochastic vol and jumps; used copulas for dependence/ selection and built enhanced index portfolios, generating alpha

09/22 - 05/23 **NYU CAS PRESIDENTIAL HONORS SCHOLAR SEMINAR** New York, NY
**Research Assistant - Artificial Intelligence Specialization (Java)**

- Built LSTM and sentiment pipelines on prices, news, and research to forecast returns and regimes; deployed signals to optimize quantitative strategies
- Built client segmentation with k-means and random forest; personalized portfolios by risk and validated via Rubin causal framework, yielding 14% higher participation, 35% higher amounts

## COMPUTATIONAL SKILLS / OTHER

***Programming Languages:*** Java, C, C++, C#, Python, R, MATLAB, SQL
***Languages:*** Mandarin (native); English (fluent)