DONG (FRANK) WANG

(917) 594-9581 // dong.wang@nyu.edu // linkedin.com/in/dong-wang-frank

EDUCATION

Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- ***Coursework:*** stochastic calculus, dynamic asset pricing, valuation of financial securities, risk and portfolio management, machine learning, computational statistics

06/20 - 06/25 **UNIVERSITY OF TORONTO** Toronto, Canada
B.S. in Specialist Statistics - Quantitative Finance Stream
- ***Coursework:*** linear algebra, multivariate calculus, differential equations, multivariate statistics, regression analysis, probability and stochastic processes, time series analysis
- ***Honors/Awards:*** Dean's List (2021-2025); Graduation with High Distinction

EXPERIENCE

09/24 - 11/24 **ICARUS FUND**
(Asset management firm with $900M in AUM)
Quantitative Research Intern (Python) New York, NY
- Conducted weak-form market efficiency testing on seasonality/weekly patterns of Moderna and its competitors by implementing autoregressive and random walk models
- Compared ARIMA, VAR, and state-space models for stock price prediction, producing diagnostic reports that improved forecasting accuracy for investment strategies

01/24 - 03/24 **HUATAI SECURITIES** Shanghai, China
Quantitative Analyst Intern (Python)
- Enhanced company's asset allocation by implementing mean-variance and Black-Litterman models, achieving 0.21 absolute increase in portfolio Sharpe ratio
- Developed small-cap stock selection strategy inspired by Fama-French factor principles, achieving annualized return of 18.41% over 6-month backtest period

05/23 - 08/23 **SHANGHAI FUNDAMENTAL & BEYOND ASSET MANAGEMENT** Shanghai, China
Financial Analyst Intern (Python)
- Improved company's trading performance by designing hybrid strategy that combined technical and fundamental signals, achieving 30% relative increase in win rate
- Analyzed profitability and growth potential of companies in hydrogen energy sector to provide reliable reference for investment decisions

PROJECTS

01/24 - 06/24 **UNIVERSITY OF TORONTO** Toronto, Canada
Empirical Investigation of Carbon Emissions Trading Systems (R)
- Investigated impact of primary market auctions on secondary market prices within EU Emissions Trading System (EU ETS), in collaboration with 4 other students
- Verified that carbon emissions trading market is consistent with EMH by implementing ARIMA regression model on carbon price with commodities and meteorological data
- Developed trading strategies based on auction and spot prices of carbon emission allowances, achieving maximum cumulative PnL of 43% over 4 years

09/23 - 12/23 **UNIVERSITY OF TORONTO** Toronto, Canada
Video Track Analysis for HeroRATs' Odor Preference (R)
- Collaborated with APOPO, an NGO that aims to detect landmines or tuberculosis using scent-detection animals like HeroRATs
- Identified key behavioral patterns and their implications for HeroRATs' odor preferences by performing principal component analysis on dataset of rats' video behaviors

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, R, C
Languages: English (fluent), Mandarin (native)
Activities: UofT Teaching Assistant; UofT Green Path Association Mentor