

CHENGMING WEI

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SUMMARY AND OBJECTIVE

Skilled in computer programming and quantitative analysis. Seeking an internship as an analyst in the financial industry.

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management 4.00/4.00

2015 – 2016

Nankai University, Tianjin, China

Double major in Computer Science and finance, 3.45/4.00

2015

TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Mathematical Modeling, Data Analysis, Financial Modeling

Computing and Programming: Java, C++, R, SQL, Matlab, Eviews

Communication: English and Mandarin

Workplace and Teaming: Effective working in teams or as an individual contributor; good organizational and time management skills

PROFESSIONAL EXPERIENCE

Huatai Securities CO., LTD, Tianjin, China

Financial Assistant, BAIDI Sales Department

2014

- Reviewed clients' portfolios to determine their current income, expenses, insurance, and tax status
- Analyzed financial objectives, risk tolerance, and other information needed to develop a financial plan
- Contacted clients periodically to determine any changes in their financial status

Citibank, Beijing, China

Full Time Intern, Citibank Future Elite Project

2014

- Underwent comprehensive training in the bank's various departments and operations
- Gave presentations and networked with senior executives

China Construction Bank, Tianjin, China

Full-Time Intern, Tianjin Housing Provident Fund Management Center

2013

- Scored clients' credit risk using their financial information to determine their eligibility to receive loans
- Structured loan repayment schedules to reflect clients' cash flow and to meet the bank' policy objectives

RESEARCH PROJECTS

Impact of the Earnings Release on the Volatility of Apple's Stock Price

2015

- Built a regression model to estimate the intraday volatility of Apple's stock price on the trading day following an earnings release using tick data from 2007 to 2015.
- Used stepwise regression to select the explanatory variables based on analysis of residuals and multicollinearity. The significant variables were earning surprise, defined as the difference between the released earnings and the prior quarter's estimated earnings for the current quarter, the average volatility of the five days before earnings release, the time period, and four quarterly dummy variables.

Default Correlation: A Copula Function Approach

2015

- Used the hazard rate to calculate the five-year marginal time to default for each of two risky bonds; then used the Gaussian Copula Function to calculate the joint probability of default for the two bonds.
- Priced a five year CDS for this portfolio in Excel by using Solver to calculate the value of the CDS spread which makes the present value of the premium and protection legs equal.

Design and Implementation of Teaching Administration System for the Android Platform

2015

- Designed a teaching administration application for Android mobile which connects to the database SQL Server and allows mobile access to the administration system. By this application, students and teachers could check information, such as activities, schedules, courses and so on. Additionally, they could communicate with each other by sending message.

Empirical Research on the Relationship between Futures and Spot Price in China's Gold Market

2015

- The relationship between the futures price and the spot price of gold is well established, but price discovery is not perfect. This paper provides suggestions for avoiding risks and development of gold futures.

HONORS AND ACTIVITIES

Bloomberg Market Concepts Certificate

2015

Honorable Mention (2014 Mathematical Contest in Modeling)

2014

- Developed a mathematical model for rating the effectiveness of National Basketball Association coaches

Academic Scholarship (Nankai University)

2012