Feiyang Gu

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EDUCATION

Sichuan University, College of Mathematics and Applied Math   Chengdu, China
Major: Data Science, *Bachelor of Economics*   Sep. 2017– Jun. 2021 (Expected)
Core courses: Linear Algebra, General Topology, Real Variable Functions, Python Programming (A), Mathematical Statistics, Ordinary Differential Equations, Mathematical Analysis, Probability Theory, Mathematical Models and Experiments, Basics of Modern Algebra, Stochastic Processes.

WORK EXPERIENCE

Industrial and Commercial Bank of China   Shanxi, China
Summer Intern, Finantial Service Department   Jul. 2019 – Aug. 2019

- Read a bank's financial statements under the direction of the manager. Reviewed more than 200 credit reports based on company cash flows, liabilities, fixed assets, and repayments to give some loan suggestions.

- Introduced financial investment products to individuals regarding risks, returns, and asset allocation. Offered recommendations for individuals' credit records. For example, I considered various plans offered by the bank to help a customer who was going to study in the states choose the proper saving plan.

- Compared financial reports of business competitors to our own regarding their allocation of assets and presented to the manager. Archived and reorganized historical information documents of hundreds of clients' to standardize formats.

RESEARCH EXPERIENCE

Python Programming   Chengdu, China
*Instructor: Chaolang Hu, Yong Yu   **Sichuan University***   Jul. 2019 – Aug. 2019
Dec. 2018 – Jan. 2019

- Simplified problems by assuming a linear relationship between seniority and salary. Designed basic statistical characteristics of salary data using Excel and applied the normal test analysis of the SPSS to find that data points were roughly distributed around the straight line, demonstrating the normal distribution relationship.

- Improved the model by establishing a new regression model. Used MATLAB to calculate after analyzing residuals and eliminated abnormal phenomena.

- Realized basic functions using classes. Completed the reading and writing of files and the design of the command line by completing the address book using object-oriented programming.

Application of AI and Big Data in Quantitative Transactions   Chengdu, China
*Team Leader, Instructor: Helen Liu, **Stanford University***   Dec. 2019– Jan. 2020

- Selected and studied the influence of the weight optimization of stock portfolios on the characteristics of strategic style. Concentrated on the relatively low frequency financial factors and added some high frequency trading factors and technical indicators into list of features.

- Implemented the multi-factor strategy by designing and populating a table with comprehensive index calculations. Designed experiments to test the effectiveness of factors consulting the brokerage's research report. Data collected between 2011 and 2020 was used to obtain the relevant parameters of the combination of factors, and then it was back-tested on the later data without any future information.

- Lengthened the back-testing time of the multi-factor strategy model in later models. I used all data from 2006 to 2020 to show the true ability of the strategy and then I reduced the influence of market factors well.

SKILLS AND INTERESTS

Programming and Computer skills: Proficient in Python. Experienced in MATLAB, SPSS, and lingo.

Languages: Chinese (Native), English, GRE(V155,Q168).

Leadership: Director of Organization Department. Deputy Secretary of Student League Committee. Monitor of Class.