

Ruikun Wang

1155170179@link.cuhk.edu.hk

EDUCATION

Peking University, Yuanpei College

Beijing

Bachelor of Economics, Finance

Sep 2015 – Jun 2019

- Graduate Dissertation
 - Project: *The Improvements in Pairs Trading Strategy*
 - Developed pairs trading strategy by changing fixed variance threshold to dynamic variance; Ran the pairs trading strategy by Python completely and empirically.
- Summer Course - Python Programming
 - Project: *Analysis on Cryptocurrency*
 - Simulated the procedure of blockchain mining in Python; Modelled the price of Bitcoin and analyzed prices between Bitcoin and other types of cryptocurrency; Collected word-frequency data and output word cloud to discover the concentration of Chinese policies on Bitcoin.

Seoul National University, Winter Program

Seoul

- Courses: *Economic Changing and Continuity in East Asia, Multiple-culture Problem, etc.* Jan 2017 – Feb 2017

RESEARCH EXPERIENCE

The Chinese University of Hong Kong

Hong Kong

Research Assistant, Department of Finance

Aug 2019 – Now

- Used portfolio-based, structural break test and survey-based measures to find that 1) financial institutions reduce their exposure to stocks of high-emission industries after 2015, and 2) this divestment will lower firms' price valuation ratios and force them to adopt climate-friendly policies and decrease carbon footprint.
- Tested the liquidity difference between regular ETFs and their underlying stocks empirically;
- Measured intermediation cost, and compared the differences between regular and levered ETFs.

Peking University

Beijing

Center for Data Science of Academy for Advanced Interdisciplinary Studies

Jul 2018 – Sep 2018

- Applied web crawler to acquire the price of e-commerce commodities data by Python;
- Pre-processed price data and monitored the degree of price change in Pandas, and compared the differences between online and offline prices in Matlab.

WORK EXPERIENCE

Didi Chuxing Inc

Beijing

Business Analyst Intern, International Business Department

Feb 2019 – Jun 2019

- Stimulate and analyze the completion rate to increase revenue by big data techniques and algorithms;
- Improved pricing strategy, set up pricing model, and adjusted parameters according to the model to maximize the profit rate.

Deloitte

Beijing

Intern, Risk Advisory Department

Jan 2018 – Feb 2018

- Established the probability model by Monte Carlo Model to measure the volatility of return and to reduce the financial risk to the lowest value.

SKILL

- **Programming:** Python, Stata, SQL, R
- **English:** GRE 321(Quantitative 170), TOEFL 108