Allen (Henghao) Ning

(734)548-2114 | henghaon@umich.edu | 603E Huron, Apt 608, Bedspace – C, Ann Arbor, MI 48104

EDUCATION

University of Michigan   Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management   *Sept.2018-Sept.2019*
- Relevant Courses: Applied Statistics, Financial Mathematics, Numerical Methods with Financial Applications, Discrete State Stochastic Processes

Xi'an Jiaotong University   Xi'an
Bachelor of Science in Mathematics and Applied Mathematics
- Honors Science Program: Mathematics and Applied Mathematics
- GPA: 85.22/100
- Relevant Courses: Mathematical Programming, Mathematical Modeling and its Applications, Probability and Mathematical Statistics, Numerical Analysis, Data Analysis and Statistical Software, Computer Programming
- Scholarship: Second-class Scholarship of Mount Everest, 2015

RESEARCH EXPERIENCE

Research of Parameter Selection Model and Algorithm Implementation   Xi'an
Research Assistant to Professor Liya Fu   *Jul.2017-Jan.2018*
- Read extensive literature research on parameter selection models and found defects in iterative algorithm and solved part of the problem
- Learned advanced lasso regression method and implemented it to estimate linear regression parameters in the generated models to test the algorithm and real statistics
- Implemented doubly robust method using advanced lasso method and weighted Wilcoxon estimate to estimate regression coefficient and autoregressive coefficient generated models to test the algorithm and real data
- Improved the accuracy of parameter selection of linear regression model with auto-regression errors

Study of Financial Risk Measurement Models   Xi'an
Research Assistant to Professor Zhiping Chen   *Jul.2016-Sept.2016*
- Studied the history of risk evaluation models and focused on Markowitz Mean-Variance Model
- Used Expectation-Variance model to simulate return and risk
- Composed a paper to summarize the research and modeling experience

LEADERSHIP EXPERIENCE

Skating Community   Xi'an
Chairman
- Organized community events and managed the community funds to increase the deposit (6000 to 15000+)
- Set a series of rules to optimize the work efficiency

SKILLS

- Programming Languages: C++, Matlab, R, Latex, Python, Excel
- Language: Mandarin – Native Speaker, English - Fluent