

Shuchen Meng

FINANCE · CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS

✉ scmeng19@163.com | 🏠 <https://mengmeng12.github.io/> | 📱 mengmeng12

Education

CEM, China Agricultural University

Beijing, China

BSC IN FINANCE

Sept. 2014 - June. 2019

- Courses Taken: Calculus, Linear Algebra, Probability and Statistics, Microeconomics, Macroeconomics, Econometric, Game Theory, Investment and Asset pricing, Derivatives, Futures markets.

CAFD, Central University of Finance and Economics

Beijing, China

M.S IN FINANCE

Sept. 2019 - June. 2021

- Courses Taken: Advanced Econometric, Behavior Finance, Advanced Investment and Asset pricing, Derivatives, Big data, Financial Econometric, Computational Finance

Internship

Quantum Financial Service–Financial Data Intern

Beijing

SUPERVISOR: **YAFEI LIU**

2017.8-2017.10

- Use Mysql to check the logic of data processing.
- Responsible for writing data processing work by using python, like daily increment and filling minute lines for settlement.

China Securities Co.Ltd–Strategy Department Intern

Beijing

SUPERVISOR: **JINTAO HUANG**

2018.2-2018.5

- Work on investment report about import substitution, fund plate, and high dividend stocks.
- Set up a database for the financial data review, CPI data review. Wrote investment review weekly.

Beijing Trust–Intern of the trust business department

Beijing

SUPERVISOR: **ZHIYONG ZHEN**

2018.10-2019.1

- Assist the team leader to conduct market research, participate in the business negotiation and participate in designing the trust products' structure
- Assist the team leader in project due diligence, preparation of feasibility study report and preparation for the review meeting.

Research Experience

The effects of long-term migration on education: perspective from left-behind children

China Agricultural University

SUPERVISOR: **GUANGWEN HE** COLLABORATOR: **SHUYU FAN, YINGYU CAO**

2017-2018

- In support of 'National Undergraduate Training Programs for Innovation'. Contributed to 2017 CES in English version
- To describe children's education level with different parental off-farm employment strategies
- To examine effect of long-term off-farm employment on children's education
- To identify whether or not the effect is different when parents went out during their children's primary schooling or junior schooling

Characteristics of Chinese Treasury yield curve: Is it the influence of macroeconomic variables?

China Agricultural University

SUPERVISOR: **YI AN**

2019

- The yield curve of Chinese and American Treasury bonds is constructed by N-S-S model and different characteristics are compared by descriptive statistics
- The main influence factors were extracted by PCA method
- The correlation between these factors and macroeconomic variables is tested to explore the meaning of yield curve and how to use yield curve to make economic decisions

How does market sentiment affect stock picking

CAFD, CUFÉ

SUPERVISOR: **YANG ZHAO**

2019

- Combined with the percentage of related news in the total news of the day and news emotion, a news popularity list is formed and updated daily
- I attempt to develop a competitive machine learning model for forecasting and trading stock, so I compared logistics regression, random forest and XG-boosting model. It shows statistically and economically significant improvements with emotion factor in model.
- Use CCTV news keywords for emotional analysis as the indicator of overall position control

What affects the exchange rate: Dual-self-attention network for exchange rate forecasting

CAFD, CUFÉ

SUPERVISOR: **JIE LI**

2019-2020

- A dual focus network (DSANet) is proposed to model the efficient multivariable time series prediction, so as to solve the complex nonlinear dependence of multiple variables in exchange rate prediction
- The prediction results are compared with the classical time-series model to prove the prediction ability of this model is better

Activities&Awards

2015-2018	Scholarship , The Scholarship for Academic Excellence	University
2015-2018	Scholarship , The Merit Student Scholarship	University
2016	Second prize , China Undergraduate Mathematics Contest in Beijing	National
2017	First Prize , China Undergraduate Mathematics Contest in Modeling in Beijing	National
2018	Meritorious Winner , 2018 Mathematical Contest in Modeling(MCM)	International
2017	Second Prize , win the second prize in Undergraduate Social Practice,win the excellent achievements at the same time	University
2019	Outstanding students , Outstanding students in Jintong program of Renmin University in China, win the joint recommendation letter of five experts	University

Skills

- Python, R, \LaTeX , VB, Stata, SAS
- Familiar with MacOS, Windows, and Microsoft office