

# Congran Lu

I am interested in applying statistical and mathematical skills in financial area, confident to perform well in all kinds of quantitative analyst and data analyst job as I have a solid background in mathematics. In addition, I also obtain a proficient coding skill through my research experience in undergraduate.



## Education

2018-09 -	<b>Master of Science: Mathematical And Computational Finance</b>
2019-07	<i>University of Oxford - Oxford</i> Courses: Stochastic Calculus; Monte Carlo Method and Finite Difference; Financial Time Series Analysis; Financial Derivatives; Algorithmic Trading; Machine Learning Thesis of the dissertation: Recurrent Neural Network in Predicting Sharpe Ratio
2015-09 -	<b>Bachelor of Science: Mathematics</b>
2018-07	<i>Imperial College London - London</i>



## Work History

2018-07 -	<b>Undergraduate Research Assistant</b>
2019-09	<i>Imperial College London, London, Greater London</i> The topic of this research is the pairs trading strategy of co-integrated log price with short term alpha. I have gained my interest in financial mathematics since this project and I have had a general thought on how mathematics can be applied in finance. I enhanced my python skills during this project.
2017-07 -	<b>Undergraduate Research Assistant</b>
2019-09	<i>Imperial College London, London, Greater London</i> The main topic is about analyzing the coefficient of autoregressive time series model based on Monte Carlo method. The skills acquired in this project is the



## Contact

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## Skills

Python	Excellent
Communication	Excellent
Financial Mathematics	Excellent
Critical Thinking	Excellent
C++	Excellent
Statistical Machine Learning	Excellent

problem solving skills and critical thinking skills.

Deep Learning

2017-09 -  
2019-06

### **Undergraduate Academic Representative**

*Imperial College London, London, Greater London*

I need to gather the complaints and suggestions of my fellow classmates on the lecture they are taking and submit all the information I have got from them. After that I also need to update my classmates about the feedback of their complain. I improved and learnt communication skills from this job.

Excellent



## **Languages**

English

Native

Mandarin

Native