

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 -
2019-07

Master of Science: Mathematical And Computational Finance

University of Oxford - Oxford

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 -
2018-07

Bachelor of Science: Mathematics

Imperial College London - London



Work History

2018-07 -
2019-09

Undergraduate Research Assistant

Imperial College London, London, Greater London

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 -
2019-09

Undergraduate Research Assistant

Imperial College London, London, Greater London

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

Excellent

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.

 Languages

English	<div></div>	Native
Mandarin	<div></div>	Native