Yucheng Guo

Curriculum Vitae

Contact Information

ORFE Department
Princeton University

`1(609)356-4538`
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Education

Princeton University

Doctoral program, Operations Research and Financial Engineering (Aug 2021 -)

- Research interest: stochastic analysis and its connections to PDEs and finance.

Fudan University

B.S. in Mathematics and Applied Mathematics (conferred, Jun 2021)

- Overall GPA: 3.85/4.00 (with 4.00/4.00 in Mathematics)

University of Chicago

Exchange Student (Autumn 2019)

- Overall GPA: 4.00/4.00

Honors and Awards

Oct 2020	11th S.-T. Yau College Student Mathematics Contests Bronze in Analysis, Bronze in Probability
Sep 2019	National Scholarship
Sep 2018	First Prize Scholarship of Fudan University
Mar 2018	9th Chinese College Mathematics Contest, Second Prize in Final

Teaching Assistance

Spring 2020 — Complex Analysis
Lecturer: Weixiao Shen (Fudan University)

Research Experience

Spring 2020 — Finite-time Blowups of Keller-Segel Systems (Thesis)
Advisor: Hao Wu (Fudan University)
Studied and summarized results concerning the global-boundedness/finite-time blowups of KS systems and managed to generalize a few results.

Apr - Sep 2019 — Bias Propagation in General Linear Models
Advisor: Junwei Lu (Harvard University)
Assisted in proving theoretical results concerning asymptotic sizes of errors and doing numerical experiments to test the model.

Work Experience

Jan - May 2021 — Quantitative Researcher Intern at a Singapore-based Fund

- Researched in the literature about statistical arbitrage models, with a focus on non-linear methods.
- Designed dynamic and mixed trading strategies.
- Conducted back-tests to examine and compare the strategies in Python and C++.

Relevant Skills

Languages: English (TOEFL: 107), Chinese (Native), Japanese (Basic), Spanish (Basic)
Programming: Python, C/C++, R