

# Claire Zeng

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## EXPERIENCE

- Jun 22 - Aug 22 (12 months) **IMPERATIVE EXECUTION INC.** remote, USA  
*The parent company of IntelligentCross US Equities ATS*  
**Quantitative Research Intern**
- Worked on developing the Smart Order Router Engine
  - Developed a price direction signal based on several models
  - Performed an analysis of venue latencies
- Jun 18 - Jun 19 (12 months) **MILLENNIUM CAPITAL PARTNER SWITZERLAND** Geneva, Switzerland  
*A leading multi-strategy hedge fund*  
**Junior Trader, Algorithmic Trading Internship**
- Researched and back-tested strategies for Futures - Index arbitrage, involving ETFs.
  - Programmed many processes for pre-trading analysis.
- Jun 17 - Aug 17 (3 months) **LVMH, HOUSE OF GIVENCHY** Paris, France  
*A luxury industry firm*  
**Summer ambassador in the Women Flagship at Avenue Montaigne**
- Advised international customers and achieved sales goals.
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## EDUCATION

- 2020 – Current **PRINCETON UNIVERSITY** Princeton, U.S.A.  
**Ph.D. in Operations Research and Financial Engineering**  
Advisor: Prof. René Carmona  
Curriculum: *Probability Theory, Stochastic Calculus, Statistics, Optimization (Linear and non-linear, Convex and non-convex), Computational Finance in C++*
- 2016 – 2020 **ECOLE NATIONALE DES PONTS ET CHAUSSEES** Paris, France  
*French Grande Ecole, Top 5 engineering school in France*  
**MRes. in Applied Mathematics - Mathematics, Finance and Data, Summa Cum Laude – GPA 4.33/4.33**  
*Diplôme d'ingénieur (Engineering Degree) in Applied Mathematics and Computer Science – GPA 4.12/4.33*  
Curriculum: *Credit Risk, Stochastic calculus, Monte Carlo Methods and stochastic algorithms, Machine Learning and applications, High Frequency Markets, Research Project on Rough Volatility*
- 2014 - 2016 **LYCEE LOUIS-LE-GRAND** Paris, France  
*Classe préparatoire, equivalent to a two-year post A-level course dedicated to the preparation of highly competitive entrance examinations for French engineering schools*  
*Majored in Mathematics, Physics and Engineering Science (MP\*)*
- 2011 - 2014 **LYCÉE DU PARC** Lyon, France  
*European Baccalauréat, Scientific section, obtained with Highest Honours and Jury congratulations*
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## OTHER PROJECTS

- Jan 21 (1 week) **JULIS-RABINOWITZ CENTER FOR PUBLIC POLICY & FINANCE** Online  
**Online Certificate of Financial Markets for Public Policy Professionals**
- A short course to understand the operations of financial institutions, the economic purposes they serve and the markets in which they deal.
- Feb 19-Sep 19 (2 \* 8 weeks) **WORLDQUANT UNIVERSITY** Online  
**An Applied Data Science module, completed with honours**
- Developed *machine learning and statistical analysis* skills through hands-on practice with open-ended investigations of real-world data.
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## LANGUAGE & COMPUTER SKILLS

- Computer skills: advanced (C++, Java, Python [pandas, scikit-learn]), intermediate (C, Matlab, R, Scilab)
  - **English** (fluent), **French** (native), **German** (advanced)
  - Certifications: **GRE** (Verbal Reasoning: **157**, Quantitative Reasoning: **167**, Analytical Writing: **4.5**) in 2019, **TOEFL** scored **116/120** in 2019, **TOEIC** scored **980/990** in 2016, **German B1 certificate** obtained in 2014
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## ACTIVITIES & INTERESTS

- **ORFE Graduate Student Representative:** organized social events for students and faculty members, made participated efforts to improve the student life
- **Boxing:** improved tenacity and endurance to reach objectives, developed coordination.
- **Playing Go:** learnt patience, maintained focus, developed planning and coordination of actions, following a strategy.