Cheng GAO

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EDUCATION

- **PhD in Operation Research and Financial Engineering, Princeton University, USA**, *Sep 2021 - present*
- **Bachelor of Science in Mathematics, Fudan University, China**, *Sep 2017 - Jul 2021*
  Major: Mathematics and Applied Mathematics, GPA: 3.74/4.0.
  Thesis on determination of minimal elements in partial linear spaces, Supervisor: Kunyu Guo.
  Outstanding Student of Subuqing Top Talent Project of Mathematics Academy.
  2017-2018 National Scholarship.
  Fudan Siyuan Scholar.

RESEARCH INTERESTS

Causal Inference, High-dimensional Inference, Financial Econometrics, and Deep Learning.

RESEARCH EXPERIENCE

- **Research Assistant, Fudan University, Fudan-Stanford Institute for China Financial Technology and Risk-Analytics, *Nov 2018 - Feb 2019***

Supervised by Prof. Qingfu Liu: Extracted quantitative trading alpha models after reading research reports about Alpha Arbitrage Strategy. Helped create a practical Alpha Quantitative Trading algorithm with Python.

- **Research Assistant, UC Berkeley, School of Public Health, *Nov 2019 - Jan 2020***

Supervised by Prof. Lexin Li: Wrote reviews for biostatistical conference papers about high-dimensional regression, regression methods for tensor-based FMRI data and sparse data, and machine learning problems like regularization for tensor data, debasing techniques, and data adaptation from multiple sites.

AWARDS

Silver Medal in 32nd Chinese Mathematical Olympiad (2016)
First Prize in Chinese Undergraduate Mathematics Contest, Shanghai Division (2018)
Honorable Mention Award of COMAP's Mathematical Contest in Modeling (2020)

OTHER INFORMATION

Coding Skills: Python, LaTeX, R, MATLAB, JAVA
Language: English, Chinese.
Hobbies: Go Chess, Archery, Texas Hold'em.