Sichong Chen

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Jul 2023 – Dec 2024*

- **Relevant Courses:** Corporate Finance II, Security and Portfolio Analysis, Financial Economics, Econometric, Microeconomics
- **Activities and Societies:** Co-editor for MFE Weekly Roll

Telfer School of Management, University of Ottawa Ottawa, Ontario
Bachelor of Commerce (Major in Finance) *Sep 2019 – May 2023*

- **Academics:** cGPA 3.84/4.0
- **Awards:** Merit Scholarship ($4,000); Dean's Honour List (2020-2022)
- **Relevant Courses:** Equity Valuation (A+), Options and Futures (A+), Fixed Income Investments (A+), Alternative Investments (A), Corporate Finance (A+), Business Data Mining (A+), Business Simulation Analytics (A+)

INDUSTRY CERTIFICATIONS

- Passed CFA Level I & II *2023*
- The Marquee Group: Financial Accounting, DCF Modeling, Merger Modeling *2023*
- CFI: 3-Statement Modeling, DCF Valuation Modeling, M&A Modeling, LBO Modeling *2023*
- IBM Data Analyst Certificate *2022*

PROFESSIONAL EXPERIENCE

CITIC-Prudential Asset Management Ltd. Beijing, China
Equity Research Analyst Intern - Stock Investing Department *Feb 2023 – May 2023*

- Conducted equity research on Xingyu Auto Lighting, achieved 19.3% implied return within six months
- Built a tailored DCF model for Xingyu, factoring in car sales projection from consensus and ASP per car type
- Compiled weekly reports on key news and insights in the EV and auto parts industry for portfolio managers
- Coordinated high-level management meetings, while maintaining ongoing dialogues with sell-side analysts and Investor Relations

HSBC Electronic Data Processing (Guangdong) Ltd. Guangzhou, China
Client Report Intern - Client Reports Department *Dec 2020 – May 2021*

- Utilized Python os and glob to automate the renaming and reformatting of diverse files, leading to a 10% improvement in efficiency
- Extracted, transformed, and loaded over 1,000 pages of retail banking transaction details from multiple databases and workstations

RELEVANT ACADEMIC PROJECTS

High-Frequency Stock Price Prediction Using Advanced Deep Learning Models *May 2022 – Sep 2022*
Research Assistant (Professor Sibo Yan at Johns Hopkins Carey Business School)

- Utilized Python TensorFlow to establish LSTM and Attention-based LSTM models
- Developed 69 features segmented into 3 categories: moving average of return, volume, and volatility
- Optimized hyperparameters to mitigate overfitting risk, reducing the models' RMSE by an average of 40%
- Preprocessed daily and high-frequency data of 40 U.S. large-cap value stocks
- Utilized Python scikit-learn to construct benchmark models such as Support Vector Regression

Telfer Equity Valuation Competition *Dec 2022*

- Ranked 3rd place out of 51 groups; Led a team of four in conducting equity research on Calian Group
- Developed DCF model and performed comparable valuation analysis with SOTP method for the 4 business segments of Calian

PERSONAL

- **Programming Languages:** Proficient in Python (Pandas, NumPy, scikit-learn, TensorFlow), SQL, STATA
- **Technical skills**: Familiar with Microsoft Excel; Bloomberg Terminal Services, FactSet, Capital IQ; IBM Modeler, Arena
- **Languages**: Fluent in English, Native proficiency in Mandarin and Cantonese
- **Interests**: Electric Model Powerboat Racing (China National First-grade Athlete)