



CHENCHEN SONG

M.Math
Quantitative Research Intern

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Chenchen Song is enrolled in the Master of Science in Financial Mathematics at University of Chicago. Chenchen graduated from the Ohio State University with a Bachelor's degree in Theoretical Mathematics, she also minored in Business and Computer and Information Science (CIS).

Also, in last summer, Chenchen interned at International Alliance Associates as a quantitative finance analyst. During the internship, she did some trading signal selections by using Principal Component Analysis and Lasso regression. And she worked on constructed trading signals data based on the sentimental trends. For improving her python and machine learning skill, Chenchen also did several machine learning projects on Kaggle. For example, in house prediction project, Chenchen exercised several machine learning models such as elasticNet and lightGBM to build a stacking ensemble learning model and also practiced some data cleaning skills, for example median & mode imputation. In Titanic survivors project, for getting the highest accuracy to predict survivors, Chenchen compared some machine learning models such as K-nearest neighbors, logistic regressions and so on.

In Chenchen's spare time, she enjoys watching TV series or movies and writing some reviews. Chenchen also is a fan of League of Legends.
