WENXIN LIN

M.Math
Quantitative Research Intern

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Wenxin Lin is enrolled in the Master of Science in Financial Mathematics at the University of Chicago. Wenxin graduated from Peking University with a Bachelor's degree in Computer Science.

After majoring in Computer Science during her undergraduate studies, Wenzin is now equipped with knowledge in multiple programming languages and useful data structures and algorithms. She also completed projects relating to machine learning such as building a voice transformation system through starGAN and applying attention mechanisms to GraphSAGE, in which she practiced her programming and ML skills.

She also did two internships related to quantitative finance. In the summer of 2019, she did an internship with the Bank of China, where she explored several interpolation and extrapolation methods to process and visualize data portraying the options' volatility of traders in order to provide an estimated volatility rate instead of one-time data. There, she gained an interest in finance and decided to pursue further exploration into the industry. A year later, she went to CICC (China International Capital Corporation) for another summer internship. She excelled in projects relating to attribution model and factor mining. From that internship, she found herself especially keen on the job of building and realizing math models through programming to analyze the financial world.

With the opportunity to join the Bodhi Research Group, she is excited to learn more about how to conduct research in the finance industry and would like to gain more experience in modeling and programming.

In her leisure time, Wenxin enjoys classical music. She is now practicing Ballad no.1 in g minor by Chopin. She also likes photography and is keen on exploring the beauty of Chicago.