WENJING CAI

405 Rue De La Concorde, Montreal, Quebec H3A 0H1 • 514-806-9781 • wenjing.cai@mail.mcgill.ca

QUALIFICATIONS PROFILE

Versatile and solutions-oriented with ability to leverage current education and relevant experience while excelling in a **Data Analyst and Research** role.

- Educated and skilled in statistical and quantitative modeling and data mining.
- Excel at analyzing large-scale datasets, working with data visualization tools, parametric or non-parametric estimation including machine learning.
- Current research program to model and regularize high-dimension regression model with dynamic volatility including estimation, inference, Monte Carlo simulation, and applying on high-frequency time series.
- 6+ years research experience on Financial Econometrics, Applied Econometrics, Machine Learning and Quantitative Methods.

Computer Skills
Programming Languages: Python
Statistical Software: R, MATLAB, SAS, Stata, SPSS
Database:, SQL Server, Bloomberg
Office Software: VBA, Microsoft Access, Microsoft Office Suite (Excel, Word, PowerPoint)

EDUCATION

September 2017-Expected May 2022, McGill University, Montreal, QC, Canada

PH.D. in Economics
Supervisor: Jean-Marie Dufour
Research Interests: Financial Econometrics, Machine Learning, and Quantitative Methods

September 2015-September 2017, Boston University, Boston, MA, USA

M.S. in Actuarial Science (GPA: 3.92 / 4.0)

September 2013-January 2015, Boston University, Boston, MA, USA

M.A. in Economics (GPA: 3.83 / 4.0)

May 2013, Salem State University, Salem, MA, USA

B.Sc. in Economics, Minor in Mathematics (GPA: 3.95 / 4.0)
Dean's List for All Semesters, Summa Cum Laude, Achievement Award from Omicron Delta Epsilon, Achievement Award from Federal Reserve Bank of Boston

EXPERIENCE

— Quantitative Ph.D. Researcher, CIRANO, Montreal, QC, Canada, September 2019-Present.

— Instructor, Econ 227D1 & D2 -Economic Statistics, McGill University, Montreal, QC, Canada, September 2019-Present.

— Teaching Assistant, McGill University, Montreal, QC, Canada, September 2017-May 2018.

— Research Assistant for Professor Vodenska Irena, Boston University, Boston, MA, US, September 2015 – June 2017.

Continued…

— Research Assistant for Economics Department, Boston University, Boston, MA, US, June 2014 – June 2015.

— Research Assistant for Donald Smith, Boston University, Boston, MA, US, May 2014 – Sept 2014.

— Credit Department Assistant, Industrial and Commercial Bank of China, Guangzhou, China, March 2013 – July 2013.

RESEARCH PAPERS

— W.Cai, " **Statistical Inference for Multivariate Linear Models with Stochastic Volatility**", supervised by Jean-Marie Dufour. (*working paper*)

— I. Vodenska and W.Cai, "**Federal Reserve announcements' surprise effect on major financial markets**", (*working paper*)

FELLOWSHIPS, HONORS AND AWARDS

—Grad Excellence Award in Economics **2017-2021**

—Stipend from Professor Jean-Marie Dufour **2018-2021**

—Stipend from Professor Francisco Ruge-Murcia **2017-2019**

PAPERS PRESENTED IN CONFERENCES

—" **Statistical Inference for Multivariate Linear Models with Stochastic Volatility**
—Sixteenth CIREQ colloquium for doctoral students, May 2021.

LANGUAGES:

English (Fluent), Chinese (Native), French (Basic)

CERTIFICATIONS:

Society of Actuaries (SOA) Exam P, FM, VEE
Chartered Financial Analyst (CFA) Level II Candidate

REFERENCES:

— Professor Jean-Marie Dufour, William Dow Chair of Political Economy, McGill University, jean-marie.dufour@mcgill.ca, (+1) 514-398-6071
— Professor John W. Galbraith, Economics, McGill University , john.galbraith@mcgill.ca, (+1) 514-398-2768