LIMENG, XUAN

Email: limeng002@e.ntu.edu.sg

EDUCATION

Nanyang Technological University, PhD., Economics — January 2025 –

National University of Singapore — August 2023 – January 2025
Program: Master of Economics (Quantitative Economics Track) — GPA: 4.55 / 5
Relevant Coursework: Microeconomic Theory, Macroeconomic Theory,
Econometric Modelling and Applications, Mathematics for Economists
Machine Learning and Economic Forecasting (Best Performance Award)

The Chinese University of Hong Kong, Shenzhen — September 2019 – June 2023
Major: Finance — GPA: 3.71/ 4
Award: Dean's List (2019---2020, 2020---2021, 2021---2022)

ACADEMIC EXPERIENCE

Research Assistant (NUS) — January 2024 – October 2024
- Clean and organize trade data, establish and maintain data sets using programming tools.
- Literature reviews and event effects identification about environmental economics topics.

Research Assistant (CUHKSZ) — November 2021 – December 2022
- Report on classical and cutting-edge theoretical approaches related to the digital economy and dominant platforms, and do empirical test of the feasibility in the Chinese market.
- Sort out and integrate relevant data and use programs to do data selecting and cleaning.

Project of Asset Pricing — October 2022 – November 2022
- Using R language to conduct empirical studies on the classical financial theory such as equity premium puzzle and excess volatility puzzle in China's capital market.
- Construct trading strategies based on prospect theory by using TK values for long-short investment and Fama-MacBeth regression for alpha returns testing.

Project of Portfolio Management — March 2022 – May 2022
- Perform portfolio strategy testing on Chinese stock market through price-earnings ratio, price-to-book ratio, momentum and do multi-frequency re-balancing to compare performances.
- Use the event study methodology to examine the Post Earning Announcement Drift phenomena.

PROFESSIONAL EXPERIENCE

TruValue Asset Management — Shenzhen, China
Internet Finance Department, Financial Data Analysis Intern — May 2022 – August 2022
- Conduct back-test of index performance data to help to select benchmarks for new products.
- Do seasonal adjustment of macroeconomic data, focusing on analyzing the correlation between China's macroeconomic data and stock market investment performance.
- Build automatic selection program for the horizontal and vertical analogy of ESG fund products.

Bank of China — Shenzhen, China
Business Assistant Intern — July 2021 – September 2021
- Assist in conducting online and offline customer due diligence and data collation.
- Conduct daily customer docking and introduced business for individuals and enterprises.

SKILLS & INTERESTS

Language: Mandarin, English
Technical: MS Office, Python, R, MATLAB, writing, video clip
Professional: FRM Level 1
Interests: Reading, Calligraphy, Tennis, Skateboarding