Muchen Lei

217-979-6769 | Muchen.Lei.2027@anderson.ucla.edu | linkedin.com/in/muchen-lei-880980437

EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA

Master of Financial Engineering GRE: 169V / 167Q Expected Dec 2027

UNIVERSITY OF ILLINOIS URBANA-CHAMPAIGN Urbana-Champaign, IL

B.S., Mathematics May 2026

- Relevant Courses: Real Analysis, Abstract Linear Algebra, Probability Theory, Stochastic Processes, Differential Equations

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python, C++, Java, R, Excel
- *Quantitative Methods:* Time-series analysis, local projections, high-frequency data processing, NLP, OCR/ETL

EXPERIENCE

PING AN SECURITIES CO., LTD. - HUNAN BRANCH Changsha, China

Quantitative Research Intern (Equity) Jun 2025 - Aug 2025

- Verified quantitative equity factors and documented factor definitions and calculation procedures in an internal library to support signal construction and reuse.
- Processed high-frequency transaction-level data in Python, cleaning anomalies and reducing microstructure noise to improve signal stability.

CHINA CONSTRUCTION BANK CORPORATION - HUNAN BRANCH Changsha, China

Data Analytics Intern (Credit Department) Jul 2024 - Aug 2024

- Developed a Python-based ETL prototype to extract credit data from unstructured financial documents and support credit-analysis workflows.
- Applied OCR and document standardization to non-uniform financial reports, improving consistency, efficiency, and traceability of the data workflow.

PROJECTS

Fiscal Shocks, Local Projections, and Macroeconomic Policy Analysis 2025 - 2026

- Built a 1975-2020 narrative fiscal-shock time-series dataset.
- Implemented local projections to estimate responses in GDP, the federal funds rate, consumption, and bank APRs.
- Validated anomalous results with manual Excel recalculation and theory-based checks. Paper accepted for CONF-BPS 2026 and forthcoming in Advances in Economics, Management and Political Sciences.

Sentiment Analysis of Steam Player Reviews to Predict Game Popularity 2025

- Cleaned and structured Steam player-review data for sentiment analysis.
- Built an NLP pipeline for sentiment extraction, model testing, and evaluation.
- Analyzed results and co-authored a paper published in the AICCC 2025 ACM Proceedings.

ADDITIONAL INFORMATION

- *Languages:* Mandarin Chinese (native), English (fluent)
- *Interests:* Photography (medium-format and street), high-fidelity audio