Albert (Di) Wang

Albert.Wang@McCombs.utexas.edu

Sept. 2022

Education

The University of Texas at Austin	Austin, USA
Ph.D. Student in Accounting (Financial Accounting with Archival Methods)	Aug. 2021 – Present
Southwestern University of Finance and Economics	Chengdu, China
Master of Economics, Financial Engineering	Sept. 2015 – Jun. 2018
Bachelor of Management, Financial Management	Sept. 2011 – Jun. 2015

Work Experience

The University of Texas at Austin	Austin, USA
Research Assistant for Urooj Khan	Aug. 2022 – Present
Research Assistant for Shuping Chen	Jan. 2022 – May. 2022
Teaching Assistant for Intermediate Financial Accounting	Aug. 2021 – Dec. 2021
JD.com, Inc.	Beijing, China
Machine Learning Engineer, Department of Risk Management	Jan. 2018 – Jul. 2021
Researcher, Joint Lab with CityUHK in FinTech & Engineering	Jan. 2018 – Jul. 2021

Papers

[1] Yanting He and Di Wang (2020). Network Embedding for Online Brand Extensions. *Working Paper.*

[2] Di Wang, Qi Wu, and Wen Zhang (2019). Neural Learning of Online Consumer Credit Risk. *Working Paper.*

[3] Xiangru Fan, Xiaoqian Wei, Di Wang, Wen Zhang, and Qi Wu (2019). Multi-step Prediction of Financial Asset Return Volatility using Parsimonious Autoregressive Sequential Model. In Proceedings of *ECML-PKDD 2019 Workshop on Mining Data for Financial Applications.*

[4] Yuanhang Ren, Ye Du, and Di Wang (2018). Tackling Adversarial Examples in QA via Answer Sentence Selection. In Proceedings of *ACL 2018 Workshop on Machine Reading for Question Answering.*

[5] Di Wang and Ye Du (2017). Minimizing the Value-at-Risk of Loan Portfolio via Deep Neural Networks. In Proceedings of *IJCAI 2017 Workshop on AI Applications in E-Commerce.*

Presentations

2021. IFORS (virtual), *AMA Winter (virtual).

2019. SIAM FM (Toronto, Canada), *ECML-PKDD Workshop on MIDAS (Würzburg, Germany).

2018. AQFC (Guangzhou, China), *ACL Workshop on MRQA (Melbourne, Australia).

2017. IJCAI Workshop on AAE (Melbourne, Australia).

* indicates co-author presentation

Honors and Awards

2022. **College Continuing Fellowship**, Graduate School, UT Austin.
2021. **College Recruitment Fellowship**, Graduate School, UT Austin.
2021-2022. **Dean's Office Fellowship**, McCombs School of Business, UT Austin.
2018. **Outstanding Master's Thesis Award**, SWUFE.
2017. **National Scholarship**, Ministry of Education, China.
2015. **Outstanding Graduate Award**, SWUFE.
2014. **Meritorious Winner**, Mathematical Contest in Modeling, COMAP.

Skills

- **Languages**: English, Mandarin (native).
- **Programming**: Python, R, Stata, SAS, Hive SQL, Shell script, LaTex.
- **Quantitative Skills**: Econometrics, Time Series Analysis, Machine Learning, Natural Language Processing.