Albert Di Wang

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updated in Aug 2023

EDUCATION

The University of Texas at Austin	Austin, USA
Ph.D. Student in Accounting	Aug 2021 – Present
Master of Science, Accounting	Aug 2021 – Sept 2023
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 Research Assistant for Shuping Chen and Urooj Khan Teaching Assistant for Financial Accounting classes Aug 2021 – Present Aug 2021 – Present 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.

CONFERENCE PARTICIPATION

- 2023. Hawaii Accounting Research Conference (reviewer).
- 2021. IFORS (presenter), AMA Winter (presenter)*.
- 2019. SIAM FM (presenter), ECML-PKDD Workshop on MIDAS (presenter)*.
- 2018. AQFC (presenter), ACL Workshop on MRQA (presenter)*.
- 2017. IJCAI Workshop on AAE (presenter).

Honors and Awards

- 2022-2023. College Continuing Fellowship, Graduate School, UT Austin.
- 2021-2023. Dean's Office Fellowship, McCombs School of Business, UT Austin.
- 2021. College Recruitment Fellowship, Graduate School, 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.

^{*} indicates co-author presentation

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.