Haoran Xia

732-604-9488

xiahaoranfm@hotmail.com

128 Lexington Ave, Edison, NJ 08817

Dear recruiter:

I am very interested in the Data Scientist position at Citi.

I know that I would be a strong candidate for this position due to my experience:

* I have good knowledge in **statistical and mathematical modeling**, e.g. regression, Greeks, Interest Rate Modeling, Monte Carlo Simulation, options and futures modeling, stochastic calculus modeling etc. I used General Regression Neural Networks in Forecastingstock returns in my master thesis. I enjoy the way I develop and implement the forecasting models in programming Language.
* **Programming**: I am skilled in using programming languages such as SAS, C++, MATLAB, VBA to perform data analysis. I made a simulated bank/stock trading system in C++. I’m a SAS certified base programmer. And I utilized VBA and SQL when I had Data Analyst Intern at 2014.
* I have a good experience of **risk management**, e.g. Logistic Regression, Probability of Default, Accuracy Ratio(Gini Coefficient), VaR, back-testing, stress-testing. I had risk management internship experience in credit risk modeling and data analysis.
* I have strong **computer skills especially Excel**. I made use of pivot table and functions like VLOOKUP, COUNTIF, SUMIF to conduct data manipulation during my spring 2014 data analyst internship.
* I passed **CFA level I** test and took **level II** test in June 2015.

I am a quantitative finance student who can resolve complex issue and who has the ability to communicate with technical as well as management employees.

I thank you in advance for considering me for this position. I would welcome the opportunity to meet with you and can be reached at 732-604-9488. I look forward to hearing from you.

Best regards.

Haoran Xia

HAORAN XIA

128 Lexington Ave, Edison, NJ 08817| Tel: 732-604-9488| Email address: hx63@scarletmail.rutgers.edu

**Education: RUTGERS, THE STATE UNIVERSITY OF NEW JERSEY**  New Brunswick, NJ

* **Master of Science in Mathematical Finance** 2013-2015
* Member, Mathematical Finance Student Club
* Major GPA: 3.55 Overall GPA: 3.55
* Courses: Stochastic Calculus, Numerical Analysis, Programming Finance, Econometrics, Linear Regression, Portfolio Management, Fixed Income

**UNIVERSITY OF CALIFORNIA, BERKELEY** Berkeley, California

* **One Year Exchange Program** 2012-2013
* Major GPA: 3.90 Overall GPA: 3.63
* Courses: Financial Derivatives, Statistics for Business, Mathematical Methods

**NANJING UNIVERSITY OF FINANCE AND ECONOMICS** Nanjing, China

* **Bachelor of Economics in Financial Engineering** 2009-2012
* Major GPA: 3.80 Overall GPA: 3.68
* Courses: Financial Engineering, Risk Management, Financial Econometrics

**Experience:**

Summer 2014 **CHINA ZHESHANG BANK** Jinan, China

**Risk Management Intern**

* Analyzed financial data accuracy. Dealt with outliers and missing data.
* Did univariate analysis for variables: calculated Accuracy Ratio (Gini Coefficient).
* Selected important variables and used logistic regression for PD modeling.

Spring 2014 **TELIAPP CORPORATION** Linden, NJ

**Data Analyst Intern**

* Extracted data from SQL server. Analyzed large datasets of mobile application users. Reported in-depth analysis of user information which provided important insights for manager.
* Utilized times series method and Monte Carlo simulation to make predictions in EXCEL.

Summer 2010 **CHINA TOBACCO JIANGSU INDUSTIRAL CO.LTD** Nanjing, China

**Industrial Research Intern**

* Implemented a survey on consumption habit and ability of customers in Jinan City for Suzhou cigarettes. Wrote report about analysis of potential competition, risk and future development, etc.

**Project**  **Comparison of ARMA, ARMA-GJR-GARCH, GRNN and ARMA-GRNN in Modeling**

**and Predicting S&P 500 Stocks’ Return (Alpha modeling)**

• Computed returns under ARMA, ARMA-GARCH, GRNN and ARMA-GRNN model.

* Calculated MSE, RMSE, MAE, MAPE for in-sample and out-of-sample forecast.
* Optimized portfolio and estimated the best active management weight under 3% tracking error.
* Measured Information Ratio, Information Coefficient for the portfolio.

**Honors &** • Second-class Scholarship (Top 10%) in NUFE

**Awards:**  • First-class Scholarship (Top 4%) in NUFE

* Third-class Prize in the Competition of Mathematical Modeling (Jiangsu Province, China)

**Skills:** • CFA level II candidate

* SAS Certified Base Programmer
* Proficient in C++, SAS, Excel.
* Familiar with SQL, MATLAB, VBA.