# CECILIA SIYI WU

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## EDUCATION

**University of California, Berkeley - Haas School of Business**                                    **March 2021**
*Master of Financial Engineering*                                                                    *Berkeley, CA*
**Relevant Courses:** Investments and Derivatives, High Frequency Finance, Fixed Income Markets, Risk and Management

**University of Toronto - Faculty of Applied Science and Engineering**                              **2013 – 2018**
*Bachelor of Applied Science - Major in Computer Engineering, Minor in Engineering Business*         *Toronto, Canada*
**Achievements:** Dean's Honours List for all four academic years

## SKILLS AND CERTIFICATES

**Professional Certificate:** Passed CFA Level II (June 2019), Passed SIE Exam, On Track for Series 7 and 63
**Technical Skills:** Bloomberg, BQuant, Linux, ElasticSearch, AWS
**Programming:** Python, Java, VBA, C++, SQL, BQL , R, C, Matlab, Verilog, Assembly

## PROJECTS

**Industry Research Project**                                                    **September 2020 – October 2020**
*Millennium Management*                                                                              *Berkeley, CA*
- Extracted data through http requests, API calls and Bloomberg terminal; processed and normalized data.
- Conducted feature selection and employed cross-sectional regression.
- Implemented Explicit Regime Switching Model.

## PROFESSIONAL EXPERIENCE

**Citibank**                                                                            **April 2021 – Present**
*Research Analyst, Consumer ABS Research*                                                            *New York, NY*
- Employ VBA to extract, process and present various sectors' performance data for monthly publication.
- Research various industry trends through various sources such as news, conferences, and client meetings.
- Analyze deals of various sectors with different characteristics, including the underlying collateral in the deals.

**Hotchkis & Wiley Capital Management**                                            **October 2020 – January 2021**
*Quantitative Analyst*                                                                              *Los Angeles, CA*
- Utilized Bloomberg BQuant platform to query, filter and process data.
- Analyzed fundamental metrics of a portfolio of stocks to generalize trend, used the analysis results to facilitate the portfolio managers with investment decision calibration.

**Bank of Nova Scotia**                                                            **August 2018 – February 2020**
*Business Analyst, Derivatives Trading Technology*                                                   *Toronto, Canada*
- Committed to the entire technical implementation lifecycle of Initial Margin regulation, analytically identified and promptly resolved critical issues in order to deliver durable applications within 1-year tight timeline.
- Solely responsible for the scoping, data analysis, business requirements depiction, validation and integration of a cost allocation application for xVA desk.
- Analyzed and identified the data discrepancy/gap between project requirements and source system data by utilizing ElasticSearch queries. Provided solutions and directions for source systems to remediate the gap.
- Depicted system specifications and logic, clarified confusion for optimal IT development.

**Royal Bank of Canada**                                                              **May 2016 – August 2017**
*Business System Analyst, Capital Markets*                                                          *Toronto, Canada*
- Effectively communicated with multiple source systems to understand various trade life cycles, identified inter-system linkages, and consolidated requirements to onboard diversified data into a standardized data repository.
*Technical System Analyst, Capital Markets*
- Implemented a Java application to automatically process large scaled market data, compiled data from different sources into a self-contained informative table and realized complex business logic to report suspicious trades.