**EDUCATION**

**Columbian College of Arts and Sciences, George Washington University, Washington, D.C. Aug. 2016-Present**

**Master of Science in Statistics**

**Selected Courses:** Mathematical Statistics, Applied Linear Regression, Data Mining, Advanced Time Series

**Project: Airbnb in New York City**

* Collect and consolidate data in CSV format from insideairbnb.com using Linux script.
* Identify and fix data issues including format, missing value and data discrepancies using Python.
* Script and manipulate variables to do trend analysis and cluster analysis.

**Robert H. Smith School of Business, University of Maryland, College Park, MD May 2014**

**Master of Finance**

**Selected Courses:** Risk Management, Derivatives, Financial Engineering, Fixed Income Securities, Financial Data Modeling

* First place in “2013 Smith Stock Pitch Competition”
* Robert H. Smith Honors for Outstanding Academic Achievement

**University of International Business and Economics, Beijing, China July 2012**

**Bachelor of Science, Finance**

**Certified Financial Risk Manager (FRM)**

**Passed all three levels of Chartered Financial Analysts (CFA) exam**

**KNOWLEDGE & SKILLS**

* Common modeling techniques including OLS, maximum likelihood, logistic regression and time series modeling
* Data analysis using SQL and industry standard statistical tools such as SAS and Scikit Learn
* Data mining using Python, R and their respective common packages
* Calculation and reporting of various financial metrics
* Advanced automation using VBA

**EXPERIENCE**

**Securities Litigation & Consulting Group, Fairfax, VA Jan. 2015-Present**

**Financial Analyst**

*Drive litigation strategy and anomaly detection through advanced modeling and data analysis*

* Successfully detect insider trading activities which is later confirmed by the SEC by conducting event study using multi-variable regression to test stock price reactions, analyze trading strategies and calculate ill-gotten gain and disgorgement.
* Assist securities fraud cases via events at issue verification and estimated damages calculation by collecting and analyzing data from Bloomberg Terminal, SEC EDGAR and analyst reports, and tuning trading models for class action lawsuits.
* Analyze damages of Auction Rate Securities (ARS) by calculating extra interest payments of ARS financing with Swap over traditional Variable Rate Demand Obligations (VRDO) and fixed rate municipal bonds using discounted cash flow method, and use Bloomberg Terminal to estimate Swap termination value.
* Devise alternative investment strategies by consolidating account activity data to calculate damages against different benchmarks based on investment purpose, capital losses and statutory interest losses, and risk or asset allocation analysis.
* Reduce time spent on report generation from hours to minutes by using VBA automation to convert and format third-party accounts trading and holding data to fit internal template, and to customize reports to different needs.
* Retrieve options trading data using SQL to estimate bid-ask spread and to construct alternative portfolios.

##### Earnings Trilogy LLC, NJ June 2013-March 2014

**Freelance Software Developer**

*Develop low cost accounting solutions for small businesses with innovative applications of technology*

* Enhanced valuation processes by developing sensitivity analysis to cash flow forecast process and building pro forma financial statements.
* Increased client satisfaction by adding new user-friendly features to a draft of a financial analysis software in Excel such as auto formatting, drop-down selections, data validation and auto reporting, and customized functions through VBA.

**Maryland Department of Business & Economic Development, Baltimore, MD Sept. 2013-Nov. 2013**

**Research Intern**

* Supported the development of solutions to diminishing employment rate by conducting statistical research on key qualitative and quantitative drivers of manufacturing industry, such as patent filing, government spending and industrial land changes.
* Gathered and consolidated industry and company data from Reference USA and Bloomberg to track manufacturing industry development in fiscal year 2013 using Excel Pivot Table, Vlookup and Graphs.

**Federal Housing Administration, Washington, DC March 2013-May 2013**

**Relative Pricing Analyst Intern**

* Helped affirm FHA’s mission by estimating FHA single-family mortgage market share relative to Fannie Mae and Freddie Mac in both refinance and purchase segments using McDash and MICA data from 2008 to 2012.
* Decomposed best execution mortgage rates into G-Fee, cost, servicing fee and LLPA+AMDC, and researched relative pricing differences between FHA and GSE mortgage.
* Analyzed market share sensitivity to price at different risk levels categorized by LTV tranche and FICO score.
* Developed and presented to senior management recommendations on risk-based pricing reform for FHA mortgage.