Yan Zhuang

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EDUCATION

University of Michigan, Ann Arbor Ann Arbor, USA

Master of Science in Quantitative Finance and Risk Management *Sept. 2015 – Dec. 2016*

Main Courses: Stochastic processes, Numerical Analysis, Financial Mathematics, Statistical Models&Methods for Financial Data

University of International Business and Economics Beijing, China

Bachelor of Economics in Financial Engineering (Financial Risk Manager) *Sept. 2011 - Jun.2015* GPA 3.65/4.00

WORK EXPERIENCE

University of Michigan's Ross School of Business *Research Assistant* *May. 2016 - Aug. 2016* Ann Arbor, USA

- Collected and organized several indices data from FactSet and SEC, updated data of Investment Course
- Updated systemically important financial institutes list, collected data of directors of Board of Federal Reserve Bank, and tested on the market reaction to director appointments
- filtered banks' trade data with SAS, calculated the volume weighted average price based on high frequency data with MATLAB

Asiainfo-Linkage *Big Data Exposed, Consulstant Assistant, Intern* *Apr. 2015 - Jun. 2015* Beijing, China

- Analyzed development strategy of competitors, focusing on product structure of Big Data service
- Generated parts of strategies about Big Data service and Cloud Storage products during strategic business transfer

Ernst&Young (China) Advisory Limited *Risk Team, Assistant* *Aug. 2014 – Sept. 2014* Beijing, China

- Reviewed IT risk of bank systems; tested 14 control points
- Assisted in the risk assessment of system for a policy bank; interviewed customers about the new trading system
- Assessed risk of mobile banking and cross-border e-banking for a state-owned commercial bank, and completed industry research of Japan and South Korea

PricewaterhouseCoopers Zhongtian LLP *Financial Service Team, Auditor* *Jan. 2014 – Feb. 2014* Beijing, China

- Independently completed auditing work of four of total 21 life pension programs
- Completed the paperwork for final auditing reports

HEJUN Capital (HEJUN Consulting Co. Ltd.) *Consultant Assistant, Intern* *Jan. 2013 – Aug. 2013* Beijing, China

- Analyzed the cases of Asset Backed Securitization in order to identify various financing models
- Engaged in due diligence investigation for IPO; performed competitive studies of targeting markets independently
- Researched choices of heritage models of family businesses; summarized the difference between the models of entrusted and controlled management; investigated the feature based on the cases of typical Chinese family business

ACADEMIC EXPERIENCE

Comparison of Different Stock Portfolio Volatility Models *Group Leader* *Apr. 2014 – Jun. 2014*

- Modeled VaR of stock portfolio based on asymmetrical Laplace-Copula and t-EGARCH-Copula; wrote MATLAB code for Monte Carlo simulation
- Compared two models' performance using Bayes hypothesis test for selecting model

Determinants of National Debt Capacity Project *Mar. 2012 – Apr. 2013*

Research Assistant, A joint research project of China ChengXin and UIBE

- Collected data from databases of OECD, World Bank, IMF and BVD; attained and pre-evaluated more than 50 indices

EXTRACURRICULAR EXPERIENCE

School News Press Corps (UIBE News) *Vice Head* *Sept. 2011 – Jun. 2014*

- Composed reports of campus activities (published by People's Daily); honored with "Outstanding Campus Reporter"

SKILLS

- **Computer Skills**: Highly proficient in MS Office, R, MATLAB, Eviews; Experience in C, Python, SAS
- **Communication**: Native in Mandarin; Fluent in English

HONORS

- Third Prize of the US Interdisciplinary Contest in Modeling *2013/2014*
- Third Prize Scholarship of UIBE *2012/2013/2014*