LIHE LIN

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EDUCATION

University of Michigan, Ann Arbor

Sep. 2016-Dec.2017

Master of Science in Quantitative Finance and Risk Management-Key Courses: Discrete State Stochastic Processes, Advanced Financial Mathematics, Numerical Methods with Financial Applications, Applied Statistics Wuhan University

Sep. 2012-Jun. 2016

Bachelor of Science in Financial Mathematics

- Key Courses: Mathematical Analysis, Advanced Algebra and Analytic Geometry, Ordinary Differential Equation, C Programming Language, Risk Management.

-Wuhan University Best Student Award 2013,2014

Wuhan University Scholarship'. 2013, 2014

Xinxin Pei Special-prize' Mar.2014

Wuhan University Outstanding Student Leader Award, 2015

Wuhan University Social Activist Award2013

PROFESSIONAL EXPERIENCE

•Fujian Haixia Business Bank, Financial Market Department Intern

Jul. 2015-Aug. 2015

Dec. 2015-Jun. 2016

- Collected futures price data using WIND, combined with the change of policy to analyze it in EVIEWS in order to predict price change of futures.
- Collected comprehensive company information to write reports help department evaluate whether it is worth the investment, including background, performance, industry future, balance-sheet strength, etc.

•Analyzing CSI 300 Index Future Project, Advisor: Dr. Yijun Hu

- Collected CSI 300 price data from CSMAR database and analyzed it to evaluate its impact on markets liquidity, applying two different mathematic models and methods OLS and completely randomized design using EVIEWS and EXCEL.
- Predicted the price change trend of CSI 300 index and made effective suggestions for investment companies about the timing of selling and buying stocks around the period that a new representative index goes public.

PROGRAMMING SKILLS

- Experienced in C, EVIEWS, STATA, PYTHON
- Basic knowledge in SAS, MATLAB

OTHER ACCOMPLISHMENTS

- Class President, Oct. 2013-Mar. 2015
- Captain of School Basketball Team Sep, 2013-Jun. 2016
- Patent named Utility Model Patent Certificate: Device to Measure the Surface Tension Coefficient of Liquid,2010
- Performed hundreds of experiments to verify device's high level of precision (deviation is less than 1%) for measuring most common liquids, including pure water and oil.
- Developed glass and rubber design that is much cheaper to produce than comparable instruments.