XIAOFENG[Sabrina] NIE

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EDUCATION

2017- **University of Michigan** [Ann Arbor, MI]
Master of Science in Quantitative Finance and Risk Management
Courses Highlights: Discrete State Stochastic Processes; Stochastic Analysis for Finance; Numerical Analysis with Financial Applications; Computational Finance; Statistical Analysis of Financial Data

2013-2017 **Wuhan University, Economics and Management School** [Wuhan, China]
Bachelor of Economics, Major in Financial Engineering
Courses Highlights: Securities Investment Analysis; Fixed Income Securities; Probability Theory; Financial Engineering; Stochastic Process; Financial Derivatives; C Programming Language

EXPERIENCE

7.2016–10.2016 **Hubei Provincial High Technology Industry Investment Co., Ltd** [Wuhan, China]
Investment Analyst - Intern
 • Collected target clients' financial and operation information and established small-sized database with Excel for searching and browsing
 • Built time-series models and regression models with Eviews and SPSS to analyze influencing factors and to make predictions on the future demand of dental services; wrote industrial analysis reports for investment projects approval

4.2016-3.2017 **Risk Management and Strategy Decision of Chinese Pension Fund Investment in Securities Market**
Team Leader
 • Established CVaR model to select proper portfolio to find the optimal portfolio through R
 • Built incomplete information dynamic model to simulate the real market, thereby deciding the most proper time for the Pension Fund investment

1.2016-2.2016 **Industrial Bank Co., Ltd** [Wuhan, China]
Business Assistant - Intern
 • Analyzed client companies' financial data for risk rating, such as asset-liability ratio, current ratio, etc.
 • Dealt with corporate loan transactions for 6 corporations

1.2016-2.2016 **Mathematical Contest in Modeling**
Team Leader
 • Fitted debris into proper distribution model to simplify the orbit model of debris-collector using
 • Employed Monte-Carol method to simulate the distribution of debris, and simulated the orbit of withdrawer with MATLAB
 • Synthesized findings into report that earned Honorable Mention

3.2015–2.2016 **Feasibility Research of Small-Sized Enterprises Financing through P2P Platform**
Team member
 • Interviewed small-sized enterprises about their debt financing modes and financing scales
 • Utilized LOGISTIC model with R to measure the debt paying ability of enterprises
 • Analyzed the correlation among loan interest, enterprise scale, and debt paying ability of enterprises

7.2014-9.2014 **Micro Surveys on China**
Enterprise-Team Leader
 • Administered a questionnaire survey on lifecycle topic among the staff of 4 start-ups
 • Researched enterprises' lifecycle and wrote report based on questionnaires
 • Established enterprise lifecycle database with Epidata
 • Received award for Outstanding Team in Hubei Province

SKILLS

Programming and Data Processing Skills: C, Python, R, MATLAB, SAS, EViews, SPSS
Languages: English - Fluent, Mandarin - Native speaker