

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 <ul style="list-style-type: none">• 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 <ul style="list-style-type: none">• Established CVaR model to select optimal portfolio• Built incomplete information dynamic model to simulate the real market, thereby deciding the ideal time for the Pension Fund investment
1.2016–2.2016	Industrial Bank Co., Ltd [Wuhan, China] Business Assistant - Intern <ul style="list-style-type: none">• Analyzed client companies' financial data for risk rating, such as asset-liability ratio and current ratio• Dealt with corporate loan transactions for 6 corporations
1.2016–2.2016	Mathematical Contest in Modeling Team Leader <ul style="list-style-type: none">• Fitted debris into proper distribution model to simplify the orbit model of debris-collector using• Employed Monte-Carlo 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 <ul style="list-style-type: none">• 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

SKILLS

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