

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-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
 - 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 & INTERESTS

Programming and Data Processing Skills: C, Python, R, MATLAB, SAS, EViews, SPSS

Languages: English - Fluent, Mandarin - Native speaker