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 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*** • 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*** • 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

SKILLS

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