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| **XIAOFENG[Sabrina] NIE** | |
| **✆: (734)263-6321 | 🖂: xfnie@umich.edu**  **🖃: 2361 Bishop Apt 05, Ann Arbor, MI 48105** | |
| **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 & INTERESTS** | |
| **Programming and Data Processing Skills:** C, Python, R, MATLAB, SAS, EViews, SPSS | |
| **Languages:** English - Fluent, Mandarin - Native speaker | |