Aixi Zhang

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EDUCATION

University of Michigan, Department of Mathematics **Ann Arbor, MI**
M.S in Quantitative Finance & Risk Management *Sep. 2016- Dec. 2017*

- **Course Highlights:** Discrete State Stochastic Processes and Stochastic Analysis for Finance, Numerical Analysis with Financial Applications and Computational Finance, Statistical Analysis of Financial Data

Wuhan University, Economics and Management School **Wuhan, China**
B.S in Finance *Sep. 2012- Jun. 2016*

- **Major GPA: 3.66/4.0**
- **Honors: 2013-2014**: Third Prize Scholarship; **2014-2015**: Second Prize Scholarship; **2016**: Outstanding Graduate
- **Course Highlights:** Probability and Mathematical Statistics, Ordinary Differential Equation, Data Analysis Statistical Methods, Time Series Analysis, Topology, Database Technology and Application, Stochastic Calculus for Finance

WORK EXPERIENCE

Statistics Bureau of Henan Province **Zhengzhou, China**
Assistant Analyst *Jul. 2015- Sep. 2015*

- Used cluster analysis and principal component analysis to determine 10 main macroeconomic indicators
- Studied random effects model and random forest model to find the quantitative relation between GDP growth and macroeconomic indicators
- Identified the incongruous statistical indicators with regional GDP growth through variable sensitivity analysis
- Participated in various seminars on coordination relations between regional GDP growth and relevant statistical indicators

LEADERSHIP EXPERIENCE

China Gazetteer Project organized by Harvard University **Wuhan, China**
Group Leader *Mar. 2015- May 2015*

- Led team of three to classify data of counties in Heilongjiang Province to improve the socioeconomic database of China
- Selected the data indicators by referring to the relevant papers on the influential factors of agricultural productivity
- Utilized Logit discrete choice model with multivariate regression to estimate the various factors' effects on the agricultural production in Heilongjiang Province
- Synthesized input from group members to write report entitled "The Influential Factors of Agricultural Productivity in Heilongjiang Province"

RESEARCH EXPERIENCE

Analysis and Prediction of the Foreign Exchange Reserves in China **Wuhan, China**
Time series Coursework; Advisor: Dr. Liqin Hu *Jan. 2015*

- Compiled research about methods of predicting the growth process of China's foreign exchange reserve, including Neural Network Method, Gray Relational Analysis Method, Time Series
- Used Regression Analysis Method to analyze the factors influencing foreign exchange reserves and conducted statistical test based on the collected monthly data of foreign exchange reserves of China from 2000 to 2013 with Eviews software
- Constructed an ARMA Model to forecast the scale of foreign exchange reserve of the first half year of 2014 by using SAS software

Research of Credit Risk Based on B2C E-commerce **Wuhan, China**
Graduate thesis; Advisor: Dr. Pei Zhang Mar. 2016

- Evaluated expression of Chinese B2C company to explore solutions for same profit model company
- Analyzed 360buy company as typical example to avoid unchangeable questions caused by incomplete Chinese Market and established KMV model to value credit risk in particular
- Estimated 360buy's fluctuation rate of stock value using GARCH model and programmed in Matlab to calculate 360buy's equity value

OTHER

- **Computing skills:** R, SPSS, MATLAB, SAS, Eviews

BOYAN CHENG

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EDUCATION

University of Michigan Ann Arbor, MI

- Master of Science in Quantitative Finance and Risk Management Aug. 2016-
  Coursework: Financial Mathematics, Stochastic Processes, Numerical Analysis, Statistics

Wuhan University Wuhan, China

- Bachelor of Economics in Financial Engineering, GPA: 88/100 Sep. 2011-Jun. 2015
  Coursework: Financial Economics, Stochastic Analysis, Fixed Income Securities, Financial Derivatives, Corporate Finance, Time Series Analysis
- Bachelor of Science in Mathematics and Applied Mathematics, GPA: 85/100 Sep. 2011-Jun. 2015
  Coursework: Optimization Theory& Methods, Numerical Solutions of Partial Differential Equations
- Outstanding Undergraduate Student (Top 10%)
- Three consecutive years of Wuhan University Merit Scholarship

PROFESSIONAL EXPERIENCE

Bosera Asset Management Shenzhen, China
Research Assistant Intern, Passive and Quantitative Investment Department Mar. 2016-May 2016

- Learnt bootstrapping and Nelson-Siegel bond interest models for bond pricing
- Participated in the daily meeting in regard to quantitative methods research and gained exposure to time optional and multi-factors trading strategies

Tianfeng Futures Wuhan, China
Research Assistant Intern, Research Department Jan. 2015-Apr. 2015

- Conducted research on price volatility of 50ETF, calculated implied volatility of 50ETF options using BSM model, and organized the price and volatility data of 50ETF options
- Developed stock selection model using financial statement analysis and DuPont analysis

Guosen Securities Shenzhen, China
Research Assistant Intern, Financial Engineering Department Jul. 2014-Aug. 2014

- Researched internet securities business by comparing the representative companies in US and Japan
- Performed weighted factor analysis to construct portfolio on event-driven trading using a scoring system

RESEARCH

Influence of Monetary Policy on the price volatility of stock and options market Dec. 2014-May 2015

- Organized the data of RMB deposit reserve ratio, deposit, and loan benchmark rate over 5 years
- Conducted VECM and simulated the volatility according to the known monetary policy
- Compared the simulated volatility with implied volatility and provided trading strategies

Analysis and Empirical Test of Earnings Management Based on Jones Model Dec. 2014-May 2015

- Structured 9 multiple regression models using over 6,000 samples of three industries of listed company
- Concluded the relationship between accruals and financial reports via the estimation of coefficient
- Evaluated the levels of operational accrued profit between different industries

Calculate Ratio of the Optimal Futures Hedging May 2014

- Computed the ratio of hedging between Silver spot and futures via OLS, ECM and ECM-BGARCH
- Compared the hedge efficiency of different hedge strategies by variance of changes in portfolio prices

LEADERSHIP EXPERIENCE

Vice Chairman, Career Guide Department of Youth Development Service Center Sep. 2012-Jun. 2013

- Held 8th Recruitment Meeting with over 60 enterprises offering over thousands of vacancies, managed promotion of event and on-site coordination
- Awarded Outstanding Vice Chairman and Active Participant in Social Activity

SKILLS

- **Computing skills:** Eviews, SAS, C&C++ language, R ,Matlab, and Python.

Wen Li

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EDUCATION

University of Michigan Ann Arbor, MI
Master of Science in Quantitative Finance & Risk Management 09/2016-12/2017

- **Core courses:** Numerical Method with Financial Application; Discrete State Stochastic Processes; Financial Mathematics; Applied Statistics

Wuhan University Wuhan, China
Bachelor of Science in Financial Engineering, GPA: 3.64/4.0 09/2012-06/2016

- **Honors**: **2014-2015**: Second Prize Scholarship; **2015-2016**: Outstanding Graduate
- **Core courses**: Real Analysis, Stochastic Processes, Econometric Model Experiment, Financial Engineering Experiment, Time Series Analysis, Dynamic Optimization, Data Statistics Analysis Method

WORK EXPERIENCE

Wonder Futures, Research Department Beijing, China
Quantitative Research Intern Analyst 11/2015-12/2015

- Completed in-depth research into the theory of intertemporal arbitrage and futures pricing model including cost of carry and statistical arbitrage
- Applied statistical methods to analyze gold futures arbitrage opportunities, calculated the frequency of spread
- Evaluated the potential risks of intertemporal arbitrage using Matlab and recommended corresponding strategies

PROJECTS

Expected yield simulation to Equity-Linked financial products 06/2015-07/2015

- Collected one-year daily opening price of five Chinese stocks using Great Wisdom securities information platform, then calculated the average yield and the volatility of daily return
- Conducted Monte Carlo simulation more than 10,000 times for stock future prices with Eviews
- Estimated the real yield of financial products through simulation results analysis

Empirical Research on Optimal Hedge Ratio and Hedging Performance of Shanghai Silver Futures, Continuous Contract 11/2014-12/2014

- Reviewed domestic and foreign papers about hedging, analyzed and compared related research models
- Downloaded 2-year daily prices of Shanghai silver continuous actuals and contracts, then used Eviews to conduct unit root, cointegration test, and construct ARCH model
- Compared the optimal hedge ratio determined by OLS, B-VAR, ECM and ECM-GARCH model

LEADERSHIP

Theoretical Research Committee of Wuhan University, External Liaison Department
Chairman 06/2014-06/2015

- Negotiated with hundreds of companies in Wuhan, raised almost 8000 USD for committee's dozens of activities, and did publicity for companies on campus by putting up posters, distributing leaflets
- Communicated with colleagues in propaganda department to design the propaganda contents that companies want

SKILLS AND AWARDS

- Inter-University Business Negotiation Competition, 3rd prize, 2014
- International Mathematical Contest in Modeling, 3rd prize, 2015

Computer skills: Python, SAS, R, Stata, Java, Eviews, Matlab, HTML

Leo Li

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Education

M.S. Quantitative Finance And Risk Management Aug 2016 - Dec 2017
University of Michigan, Ann Arbor

- Current Courses: Advanced Financial Mathematics, Discrete State Stochastic Process, Numerical Analysis with Financial Applications, Applied Statistics
- Upcoming Courses: Stochastic Analysis for Finance, Statistical Analysis of Financial Data, Computational Finance

B.S. Information And Computational Science Sep 2012 - Jun 2016
Dalian University of Technology

- GPA: 3.88/4.00
- Concentration in Applied Mathematics and Computational Methods
- Core Course: Mathematical Analysis, Advanced Algebra, Real and Complex Variable Function, Probability and Stochastic Processes, Mathematical Modeling, Numerical Applications
- Active learner on Online Open Courses: Machine Learning, Introduction to Python, Statistics with R

Research Experience

Research Assistant at Computer Vision Lab Oct 2015 -Apr 2016
Project: Relative Attribute and Image Retrieval

- Ranking images in the LFW(Labeled Faces in the Wild) data set according to the strength of certain attributes, such as grayscale of people's hair and visibleness of teeth.
- Improved the efficiency of learning RankSVM function using optimization toolbox.
- Developed algorithm to find concave corner in 2D and 3D images for image retrieval.

Research Assistant at Computer Social Science Lab Jun 2013 – Jul 2014
Project: Ultimatum Game in Space

- Constructed virtual network in 3D space with different topology features, created ultimatum game rules for virtual people in the network where they can play through the connection in the network. Conducted simulation of the evolutionary network, and calculated the accumulated game result for individuals in the network.
- Applied the evolutionary network model to simulate Ebola transmission, and developed medical manufacturing and delivering strategy to control the spread of the disease, successfully limited the ratio of the patients who got infected to an equilibrium condition.

Work Experience

China Merchants Bank, Shandong, Summer Intern Aug 2014 - Sep 2014
Sales Account Manager, Credit Center

- Assisted lobby manager with the account opening, transfer and payment.
- Familiarized with the procedures and policies of credit evaluation .

Skills

- Project Experience With: C, Matlab, Python, R
- Bloomberg Market Concepts(BMC) Certificate of Completion

Awards And Activities

- Mathematical Contest in Modeling, 3rd prize, 2016
- Interdisciplinary Contest in Modeling, 3rd prize, 2015
- DLUT Badminton Competition 1st place, 2014
- DLUT Ping-pong Competition 2nd place, 2014
- DLUT Tennis Competition 1st place, 2015

Mian Jia

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Education

University of Michigan, Department of Mathematics Ann Arbor, MI Expected in Dec. 2017

Master of Science in Quantitative Finance & Risk Management

Core Courses: Advanced Financial Mathematics, Computational Finance, Applied Statistics, Stochastic Progress

Beihang University, School of Mathematics and System Science Beijing, China Aug.2012-June2016

Bachelor of Science in Applied Mathematics GPA: 3.4/4.0

Core Courses: Mathematical Analysis, Advanced Algebra, Probability and Mathematical Statistics, Real Analysis

Professional Experience

***GF Asset Management* - ** Equity Intern Beijing July2015-Aug.2015

- Joined an Asset-Backed Special Program as an assistant, and independently finished company valuation using discounted cash flow model and comparable company analysis
- Conducted deep research to various companies in the leasing industry and enhanced GF's valuation system through creating a new model that specializes in valuing leasing companies
- Wrote R scripts to fetch companies' financial data from website and built a linear regression model to forecast future profits of companies
- Created conference agenda including preparing speech script and coordinating signing ceremony for "*2015 China Leasing Asset Securitization Summit*"

WinNow Fund Management - Quantitative Analyst Intern Beijing Sep.2015-Dec.2015

- Collected and analyzed full information of specific industries, target and comparable companies
- Assisted in the construction of WinNow's factors database for multi-factor stock selection research through building regression models to test the validity of financial factors such as EPS, ROE, P/B, etc.
- Wrote a back-testing system for multi-factor trading which automatically fetches data from WIND API and evaluated the performance of given factors and trading strategies
- Created a factor evaluating model which assesses and updates factors' performance on a monthly rolling basis, and combined its output with technical analysis indexes to develop multi-factor stock selection strategies

Academic Experience

COMAP's Mathematical Contest in Modeling Beihang University Feb.2015

- Constructed SEIAR Model and GM (1, 1) Model respectively to predict future spread of Ebola and designed an algorithm to quantify the outbreak status of every targeted area
- Designed a transportation distribution model to support medical treatment delivery and lower costs

The 24th Feng Ru Cup Competition Beihang University Oct.2014

- Studied periodic orbits as action minimizers in the spatial isosceles three-body problem
- Used numerical approach to find a set of periodic solution based on the calculus of variation and approved the existence and stability of the solution

Others

Computer Skills: C, Matlab, R, SPSS, SAS, Python
Volunteer Experience: Participated in Beijing Hope Run for cancer care
Award: Successful Participant in Mathematical Contest in Modeling,2015

Tom Koosalapeerom

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EDUCATION

2016 - 2017	MS Quantitative Finance and Risk Management, **University of Michigan, Ann Arbor** *Key courses:* Financial Mathematics I, Discrete Stochastic Processes, Applied Statistics I Numerical Methods with Financial Application *Upcoming courses:* Machine Learning, Financial Trading, Data Structures and Algorithms
2015	Non-degree, GPA: 4.00/4.00, Department of Mathematics and CS, **Chulalongkorn University** *Key courses:* Intro to Real Analysis 1, Intro to PDE, Probability Theory, Linear Algebra I
2009 - 2013	Bachelor of Accounting (Minor in Finance), First Class Honors, **Thammasat University**

SKILLS

Programming Language: C++, Python, R, VBA, LaTeX

Financial software: Bloomberg

MOOC & CHALLENGES

edX	HackerRank	Udemy	Codeacademy	Udacity
Intro to Python for Data Science	• Algorithm Level 4 Badge • Python (score: 1085)	Intro to Algorithms and Data Structures in C++	• Python • Learn SQL	Machine Learning for Trading

PROFESSIONAL EXPERIENCE

Assistant Fund Manager (1 year, 8 months) — Jun 2013 – Feb 2015

One Asset Management Company Limited | Equity Fund Management Department

9th, 24th Floor, Siam Piwat Tower, 989 Rama 1 Rd., Patumwan, Bangkok 10330, Thailand

- **Asset Allocation Model :** employed Black-Litterman model and Markowitz portfolio optimization to compute optimal long-run portfolio weight across various types of assets to support fund managers' strategy and help investment team formulating the long-term house view.
- **Exchange Traded Fund :** co-managed one of the largest index ETFs in Thailand (TDEX), prepared daily ETF basket to market makers, monitored daily tracking error, and developed rebalancing model to keep tracking error below 1%.
- **High-dividend stocks screening model :** operated and developed the High-dividend stocks screening model to support fund managers on stock selection process for firm's flagship high-dividend equity fund, 1VAL-D. The fund's performance in 2014 was ranked 1st Quartile compared to peers by Morningstar.
- Initiated and recommended 5 stock IPOs and 6 corporate bond investment decisions to the investment committee.
- Covered and reviewed 7 large-cap stocks from property development sector in Thailand for internal use.

CERTIFICATES

2016	Bloomberg Market Concepts (BMC) Certificate of Completion Bloomberg Institute, Bloomberg Finance LP.
2015	C++ BASIC (Win32 Console Application) Certificate NetDesign Institute, approved by the Ministry of Education (Thailand)
2012	CISA Level 1 (Certified Investment and Securities Analyst) Thailand Securities Institute (TSI), The Stock Exchange of Thailand

ACTIVITIES

Private Tutor in Mathematics (1 year, 9 months) — Oct 2014 - Jul 2016

- Instructed more than 5 students on undergraduate-level math courses as a freelance.
  Key courses: Calculus I for Economics, Calculus II for Engineering, Basic Statistics for Economics, Mathematics Foundation of Derivatives.

Lang Feng

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Education

The University of Michigan, Ann Arbor, MI Sep. 2016-Dec.2017

Department of Mathematics Master of Science in Quantitative Finance & Risk Management

Core Courses: Advanced Financial Mathematics, Computational Finance, Applied Statistics, Discrete State Stochastic Progress

Central University of Finance and Economics, Beijing, China Oct. 2011-June 2015

Chinese Academy of Finance Development Bachelor of Economics in Finance GPA: 88.3/100

Core Courses: Mathematical Analysis, Probability and Statistics, Linear Algebra, Ordinary Equations, Machine Learning, etc.

Awards: Meritorious Winner of Mathematical Contest In Modeling in 2014(MCM), Outstanding Academic Scholarship 2014

Baruch College – The City University of New York, Online Course Sep. 2014-Jan. 2015

Core Course: C++ Programming for Financial Engineering GPA: 86/100

Professional Experience

CITIC Securities – Quantitative Analyst Intern May 2016-Aug. 2016

- Independently programmed mean variance model and Black Litterman model to enhance the asset allocation framework of CITIC Securities, and to provide clients with monthly advice for optimal portfolio weight among different classes of assets
- Contributed to the event driven trading system through the development of several stock screening strategies based on events including block trading, high dividend, and majority shareholder purchasing

Yinhua Fund Management, Beijing, China – Quantitative Analyst Intern Oct. 2015-May 2016

- Conducted back testing and optimization of 8 quantitative trading strategies using Chinese historical market data
- Contributed to the building of quantitative evaluation system of fund products by modeling for the evaluation of stock selection and market timing ability of fund products according to the analysis of their net value movements and financial reports
- Employed asset allocation models (risk parity, Black Litterman model) and market-timing strategies (TD, momentum trading) in the development of Yinhua's first fund of fund(FOF) product, which has been published on *Securities Daily* after launching

Essence Securities, Beijing, China – Equity Intern Jan. 2015-Apr. 2015

- Assisted with the initial public offering of 3 small and medium sized companies, mainly working on DCF based company valuation, comparable company analysis, and company profit forecasting
- Researched, analyzed, and presented to clients on various industries such as logistics finance, oil, and media industry by using data from Wind; wrote Matlab scripts to automate market data update

Millward Brown ACSR, Beijing, China – Market Analytics Intern Sep. 2014-Dec.2014

- Conducted the quantitative analysis of an ad effectiveness tracking project for BMW and Volkswagen, wrote Excel script for data loading and cleaning, and developed a demographic customer classifier based on their interest behaviors

Research Projects

The Study of Diversified Risk Parity on Chinese Stock Market Apr. 2014-May 2014

- Calculated the optimal weight distribution of diversified risk parity portfolio and other benchmarking portfolios including global minimal variance portfolio and mean variance portfolio, by using data of CSI 300 Index and its components
- Evaluated the return, volatility, and maximum drawdown of portfolios where the optimal diversified risk parity portfolio achieved a monthly return of 1.13%, volatility of 1.49%, and maximum drawdown of -27.53%

Others

Computer skills: Microsoft Office, C++, Matlab, WIND, Eviews, SQL

Volunteer Experience: International Forum on Financial Engineering & Risk Management, 2014

Trading Experience: Currently managing about one million RMB fund using self-developed quantitative trading strategies

LIHE LIN

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EDUCATION

University of Michigan, Ann Arbor Sep. 2016-Dec.2017
Master of Science in Quantitative Finance and Risk Management-Key Courses: Discrete State Stochastic Processes, Advanced Financial Mathematics, Numerical Methods with Financial Applications, Applied Statistics
Wuhan University Sep. 2012-Jun. 2016
Bachelor of Science in Financial Mathematics
- Key Courses: Mathematical Analysis, Advanced Algebra and Analytic Geometry, Ordinary Differential Equation, C Programming Language, Risk Management.

-Wuhan University Best Student Award 2013,2014
Wuhan University Scholarship'.2013, 2014
Xinxin Pei Special-prize' Mar.2014
Wuhan University Outstanding Student Leader Award, 2015
Wuhan University Social Activist Award2013

PROFESSIONAL EXPERIENCE

•**Fujian Haixia Business Bank**,Financial Market Department Intern Jul. 2015-Aug. 2015

- Collected futures price data using WIND, combined with the change of policy to analyze it in EVIEWS in order to predict price change of futures.
- Collected comprehensive company information to write reports help department evaluate whether it is worth the investment, including background, performance, industry future, balance-sheet strength, etc.

•**Analyzing CSI 300 Index Future Project**, Advisor: Dr. Yijun Hu Dec. 2015-Jun. 2016

- Collected CSI 300 price data from CSMAR database and analyzed it to evaluate its impact on markets liquidity, applying two different mathematic models and methods – OLS and completely randomized design using EVIEWS and EXCEL.
- Predicted the price change trend of CSI 300 index and made effective suggestions for investment companies about the timing of selling and buying stocks around the period that a new representative index goes public.

PROGRAMMING SKILLS

• Experienced in C, EVIEWS, STATA, PYTHON
• Basic knowledge in SAS, MATLAB

OTHER ACCOMPLISHMENTS

• Class President, Oct. 2013-Mar. 2015
• Captain of School Basketball Team Sep, 2013-Jun. 2016
• Patent named Utility Model Patent Certificate: Device to Measure the Surface Tension Coefficient of Liquid,2010

- Performed hundreds of experiments to verify device's high level of precision (deviation is less than 1%) for measuring most common liquids, including pure water and oil.
- Developed glass and rubber design that is much cheaper to produce than comparable instruments.

Sa Li

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EDUCATION

UNIVERSITY OF MICHIGAN, Ann Arbor, MI — Aug 2016 – Dec 2017
Master of Science, Quantitative Finance and Risk Management

MICHIGAN STATE UNIVERSITY, East Lansing, MI — Aug 2012 – May 2016
Bachelor of Science, Mathematics; Minor in Actuarial Science

- GPA: 3.89/4.0
- Honors College, Dean's List
- Actuarial Science Awards(2015)
- George T. Bentley, Jr. Scholarship(2014 – 2016)

PROFESSIONAL EXPERIENCE

Financial Markets Department Intern — Jun 2016 – Jul 2016
Industrial and Commercial Bank of China Hebei Branch; Shijiangzhuang, China

- Assisted senior managers in the negotiation of related financing projects by using two enterprise financial modes: equity financing and debt financing to analyze data
- Learned the background and purpose of RMB foreign exchange transactions and foreign exchange transactions

Finance Independent Study Research Assistant — Jan 2015 – May 2016
MSU Department of Finance; East Lansing, MI

- Utilized advanced Excel financial modeling to predict future financial trends and price values
- Applied Discounted Cash Flow (DCF) modeling and alternative use of discount rates to predict stock trends for the next three years to determine the best investment properties

Undergraduate Teaching Assistant (UTA) — Aug 2013 - May 2015
MSU Department of Mathematics; East Lansing, MI

- Developed coordinating skills by assisting the instructor and communicating with other UTAs
- Created effective learning environment by developing different ways to help students understand lecture materials and different lesson plans to boost their interests in math

Volunteer Income Tax Assistance (VITA) Intern — Feb 2015 - May 2015
Asset Independence Coalition (AIC); Lansing, MI

- Compiled, analyzed and reported on overall program statistics and data using Excel for AIC and MSU VITA sites
- Assisted in continuing development of website to increase community participation

Finance Study Abroad Program in Belgium; Namur, Belgium — July 2014 - Aug 2014

- Experienced French business culture and the financial relationship among countries in the European Union
- Met representatives of the European Parliament and The National Bank of Belgium to discuss the European view of business leadership

LEADERSHIP EXPERIENCE

Co-chair 2015; Keynote Speaker Subcommittee Chair 2014 — Aug 2012 - May 2015
Women's Initiative for Leadership Development; East Lansing, MI

- Organized Annual Women's Day of Service to direct 80-100 people into 5-7 service sites in the local community
- Co-led the organization of the Annual Women's Leadership Conference with about 250 participants

Service and Leadership Co-chair; Webmaster — Jan 2013 – May 2016
Phi Sigma Pi National Honor Fraternity; East Lansing, MI

- Collaborated with the Co-chair on planning Pi Mile to raise $600 for a local community service
- Maintained Phi Sigma Pi MSU chapter website and updated documents using HTML programming language

Homecoming Court Member — Aug 2015 – May 2016
MSU Alumni Association; East Lansing, MI

- Selected as one of 10 senior students who serve as exceptional role models and Spartan ambassadors
- Delivered speech about the diversity and richness of the Spartan experience at the Green and White, a VIP event prior to the Homecoming football game

Intercultural Aide — Aug 2015 – May 2016
MSU Office of Cultural and Academic Transitions (OCAT); East Lansing, MI

- Provided academic and cultural support to 28 Spartan Success Scholars during their transition to MSU
- Planned engaging and informative activities that help students explore and learn more about academic transitions, culture, social class, race, religion and ethnicity

Chinese Undergraduate Advisory Group Member — Jan 2016 – May 2016
MSU Office of International Students and Scholars; East Lansing, MI

- Organized pre-departure events in Beijing and Shanghai to help over 400 students and parents learn about MSU
- Liaised with Chinese undergraduate students and other MSU departments including MSU Police, MSU Culinary Service, etc. to serve students' needs

SKILLS

- Experience programming in Python, HTML
- Fluent in Mandarin and English

Lingmei SHEN

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EDUCATION

UNIVERSITY OF MICHIGAN 09/2016-12/2017

Master of Science in Quantitative Finance and Risk Management

Course highlights: Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Applied Statistics, Advanced Financial Mathematics

LINGNAN COLLEGE, SUN YAT-SEN UNIVERSITY (SYSU) 09/2012-06/2016

Bachelor of Finance

Course highlights: Investment, Corporate Finance, Financial Engineering, Econometrics, Mathematical Analysis, Ordinary Differential Equations, Real Variable Functional Analysis, Stochastic Processes

WORK EXPERIENCE

KPMG Advisory (Beijing) Limited 07/2015-12/2015

Intern, Financial Risk Management Department

- Integrated over 16,000 pieces of quarterly data from 8 subsidiaries using Excel as part of a risk management project for Yue Xiu Financial Holding Group Co., Ltd
- Tested client's internal business computing system to identify bugs and provided suggestions for improved performance and user experience
- Analyzed database by comparing characteristics of external data with internal ones, eliminating invalid data, and summarizing the different index values of external and internal data

ASUS Campus Master 09/2012-06/2013

Market researcher

- Conducted market research in the local computer market, collected more than 500 pieces of information from about 30 stores in order to summarize the strengths and weaknesses of ASUS compared to other brands
- Project manager for Collection of Dreams Project on SYSU Zhuhai campus, collected over 100 photos of students holding a board with their dreams on it and displayed them on website to show the awareness of ASUS in helping young people achieve their dreams

COMMUNITY EXPERIENCE

AIESEC, Bandung LC 07/2014-08/2014

Global Volunteer, Social Entrepreneurship Program

- Introduced the concept of social entrepreneurship to over 500 high school students and instructed them in developing their ideas about social enterprise
- Provided suggestions and solutions to micro-businesses
- Led small team to produce video for promoting social entrepreneurship and received more than 200 thumb-ups from Youtube

SKILLS

Languages: English, Mandarin, Cantonese

Programming: Excel, Matlab, Stata, Python

Mengting Xia

PROJECTED RESEARCH AREAS: Quantitative Finance and Risk Management

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Email:mengtxia@umich.edu
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EDUCATION

University of Michigan*(Ann Arbor, Michigan)* *Sep.2016 – Present*

Major: **Quantitative Finance and Risk Management** Expected Degree: **Master of Science**

Dalian University of Technology*(Dalian, China)* *Sep.2012 – Jul.2016*

Major: **Mathematics and Applied Mathematics** Degree: **Bachelor of Science**

Main Courses: C++ Programming, Statistics and Probability, Stochastic Process

RESEARCH EXPERIENCES

- **Parameter estimation for a class of autoregressive conditional heteroscedasticity models** *Sep.2015 –Jul.2016*

Utilized a modified recursive least squares algorithm to estimate the coefficients of power ARCH models and threshold GARCH models.

- **Structure design and algorithm of the Spiking Neuron Networks** *Jan.2014- Jan.2015*

Used the pulse excitation intensity, the fuzzy logic and the mathematical tools, provided a new network architecture for SNN, accelerated the convergence speed of learning process and improved the accuracy and precision of the training.

- **Nonlinear functional analysis** *Nov.2014–Jul.2016*

Used the modern variational method to solve the problem of transition from the finite dimensional space to the infinite dimensional space.

INTERNSHIP EXPERIENCES

- **Trade Banking Department in Bank of China Nantong Branch** *Aug.2015-Sept.2015*

Checked data and organized materials; mastered different kinds of financial products in the bank of China.

IN-CLASS ACTIVITIES

- **School of Innovation and Entrepreneurship** *Oct.2013-Oct.2014*

Learned to use Matlab and apply mathematical instrument to the real problems. Practised mathematical modeling in several competitions held by Dalian University of Technology.

- **Loo-Keng Hua Class** *Mar.2013-Sep.2014*

Entered the Loo-Keng Hua Class held by Chinese Academy of Science. Finished more difficult and extensive courses in main Mathematical courses and passed more strict examinations.

- **Faculty of Management and Economics** *Sep.2013-Jul.2016*

Undertook several main courses in Faculty of Management and Economics.

HONORS & REWARDS

02/2014 3^{nd}prize at Mathematical Contest in Modeling

04/2014 3^{nd}prize in 10^{th}" Challenge Cup" Curricular academic scienceand technology Competition

10/2013 Dalian University of Technology Excellent Scholarship

ADDITIONAL INFORMATION

Skills: Computer Programming language C++, Computer Programming language C, MATLAB

PRERNA

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EDUCATION

University of Michigan – Ann Arbor **Ann Arbor, Michigan**
Master of Science in Quantitative Finance and Risk Management *December 2017*

- ***Courses**:* Financial Mathematics, Applied Statistics, Numerical Methods with Financial Applications, Discrete State Stochastic Processes.

Georgia Institute of Technology (Georgia Tech) **Atlanta, Georgia**
Bachelor of Science in Applied Mathematics (with Honors) *May 2015*
Minor in Economics, Certificate in Finance **GPA**: 3.31/4.00

- ***Courses**:* Industrial Organization, Game Theory Economics, Economic Forecasting. Fixed Income, Security Valuation, Derivative Securities, Corporate Restructuring, Mgt. of Financial Institutions.
- ***Honors**:* Dean's List: Fall 2011, Spring 2012, Spring 2013, Spring 2014, Fall 2014, Spring 2015; Faculty Honors: Fall 2012; Inducted into Omnicron Delta Epsilon – International Economics Honor Society for scholastic achievement in Economics.

EXPERIENCE

Tata Asset Management Ltd. **Mumbai, India**
Internship Trainee, Product Development Department *September 2015 – March 2016*

- Created a database of relevant market indices using Bloomberg data in MS Excel which was used for creating internal financial reports. This tool helped speed up the process of creating financial reports by 10 times.
- Assisted the sales team with creating marketing strategies for the NFO by preparing reports about the various statistical measures like Sharpe ratio, Treynor ratio, market risks,etc.
- Completed Bloomberg training sessions held regularly to increase proficiency with Bloomberg.

Center for Academic Success, Georgia Tech **Atlanta, Georgia**
Tutor and Peer Leader for Economics, Math, Computer and Physics Courses *August 2012 – May 2015*

- Mentored and assisted the tutees in understanding instructional study strategies both individually and in groups and prepare supplemental materials.
- Interviewed prospective tutors and leaders for future semesters, assisted in administrative work.

School of Physics, Georgia Tech **Atlanta, Georgia**
Undergraduate Teaching Assistant for MOOC sections and in person sections *January 2013 – December 2014*

- Conducted lab sessions and graded lab quizzes for freshmen physics classes.
- Assisted students in understanding the course material in person and via email.

PROJECTS

Vertically Integrated Projects, Georgia Tech **Atlanta, Georgia**
Humor Genome Project, an ongoing research-based class *January 2015 – May 2015*

- Led the categorization team for the project towards developing tools to collect data on humor.
- Responsible for communicating with instructors and other teams about the progress of the project.

LEADERSHIP

Residence Hall Association, Georgia Tech **Atlanta, Georgia**
Finance Coordinator *August 2013 – May 2014*

- Managed the financial accounts ensuring fiscal responsibility.
- Recruited future members and volunteered for events organized by the organization.

AWARDS & AFFILIATIONS

- Bloomberg Market Concepts: Certificate of Completion.
- Institute of Actuaries of India: Student Member.
- Member of GT Undergraduate Consulting Club and GT Student Foundation Investment Committee.
- Placed 2nd in Regional Mathematics Olympiad (2011), qualified for Indian National Mathematics Olympiad.
- Hold sixth year diploma in Indian Vocal Classical music and fifth year diploma in Fine Arts (Painting).

SKILLS

Languages: English, Hindi and German.
Programming: MS Office, MATLAB, R, STATA, Java, Python, VPython, MySQL, HTML, XML, CSS.

Shaofeng Shen

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Education

University of Michigan, Ann Arbor, MI *Sept.2016 - present*

- **Major:** Quantitative Finance and Risk Management. **Degree**: Master of Science
- **Course Highlights:** Advanced Financial Mathematics, Discrete State Stochastic Processes and Stochastic Analysis for Finance, Computational Finance, Applied Statistics and Statistical Analysis of Financial Data

Nanjing University, Nanjing, China *Sept.2012 - Jul.2016*

- **Major:** Financial Engineering **Degree:** Bachelor of Economics **Major GPA:** 3.64/4
- **Awards:** Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015
- **Course Highlights:** Financial Engineering, Stochastic Processes, Financial Database and Data Analysis, Data Structure, Probability and Mathematical Statistics

Working Experience

China Galaxy Securities Co., Ltd., Beijing *Jul. - Aug.2015*

- Intern, Planning and Finance Department
- Participated in accounting work in securities investment and margin trading, including importing daily financial accounts into financial system of company

Deloitte, Beijing *Jul. - Aug.2014*

- Intern, Audit Department
- Assisted in mid-term audit work for People's Insurance Company of China (PICC), including making and answering calls to branches companies of PICC for necessary audit material
- Asked branches companies of PICC for explanation if any detailed expenses of current period significantly decreased from that of last year and recorded accordingly.

Research Experience

Dynamic Portfolio Construction Based on Volatility Timing Strategy *Mar.- Jun.2016*

Graduation project

- Empirically investigated the performance of volatility timing strategies based on several covariance matrix predicting models, including MIDAS and EWMA. Completed with Matlab

Course Project in **Financial Econometrics** *Aug.2015*

- Adopting the M J.Brennan and T Chordia method (2012), used SAS software to analyze the illiquidity of China's security market and its effects on assets pricing

Course Project in **Corporation Finance** *Feb.2015*

- Conducted stock research on China Galaxy Securities Co., Ltd based on the industry trend, company's fundamentals, current valuation and financial health etc.

Professional Skills

- Matlab, SAS, Microsoft Office, etc.
- **Outstanding** in Nantional Computer Rank Examination (grade II C language), 2013
- **Outstanding** in Jiangsu Province Computer Rank Examination (grade II C language), 2013

Shuyu DING

Address: 2031 Medford Road APT 189 Ann Arbor, MI 48104

Phone: 734-780-9000 Email: shuyudd@umich.edu

EDUCATION

Department of Mathematics, University of Michigan Sep. 2016 – Present

Master of Science in Quantitative Finance & Risk Management

Courses include: Computational Finance, Discrete State Stochastic Processes, Advanced Financial Mathematics, Applied Statistics

Antai College of Economics & Management, Shanghai Jiao Tong University (SJTU) Sep. 2012 – Jul. 2014

Bachelor of Business Administration

Courses include: Operational Research, Financial Management, Multinational Corporate Finance

School of Mathematics, Shanghai Jiao Tong University SJTU Sep. 2010 – Jul. 2012

Courses include: Mathematical Analysis, Advanced Algebra, Number Theory, Ordinary Differential Equations, Numerical Analysis

WORK EXPERIENCE

Ernst & Young | Financial Services Organization Department| Shanghai Office | Auditor Oct. 2014 – Apr. 2016

- Completed training on auditing financial companies, including banks, security and fund companies
- Audited the biggest finance leasing company in China for the 2014 and 2015 fiscal years, mainly focused on cash, bank deposits, and borrowings (loans and bonds). Analyzed interest yield of bank accounts and borrowings to check the accuracy of interest income and expense
- Reviewed hundreds of loan grading cases to determine the bad debt ratio, computed the fair value of the company's bonds using models, and used SAP and Thomson Reuters to retrieve relevant data.

RESEARCH EXPERIENCE

Learning-support Website Development | SJTU | Research Assistant Jun. 2013 – Oct. 2013

Advisor: Xiaorong Li, Lecturer at Antai College of Economics & Management, STJU

- Assisted in development of learning-support website, which automatically generates unique study questions and practice sets for accounting students.
- Determined the relationships and constraints of all of the variables in a question, constructed the questions into formulas for the IT team to transform into programs, identified and resolved program bugs.

LEADERSHIP AND ACTIVITIES

Crosstalk Comedy Association | SJTU | President and Performer Sep. 2010 – Jul. 2014

- Organized new member recruitment and other association activities, wrote scripts for and rehearsed performances, organized and performed Crosstalk shows at several campus events

Translation of Courses in Coursera (Coursera / Guokr) | Online | Translator Sep. 2013 – Dec. 2013

- Translated the Coursera course *Introduction to Logic* from English into Chinese

Student Union | Shanghai | "Special Needs" Tutor Sep. 2010 – Jun. 2011

- Tutored a special needs high school student and helped her with her coursework every weekend

ADDITIONAL INFORMATION

Computer Skills: C, Python, Matlab, Stata, SPSS

Coursera: Interactive Programming in Python, Using Databases with Python, Financial Markets, Game Theory, Cryptography, Introduction to Mathematical Thinking

ACCA Affiliate: Financial Accounting, Financial Reporting, Financial Management

John Zhou

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EDUCATION

University of Michigan, Ann Arbor

Master of Science in Quantitative Finance and Risk Management *09/2016-12/2017*

- Key courses: Discrete State Stochastic Processes, Advanced Financial Mathematics, Applied Statistics, Computational Finance

East China University of Science and Technology (ECUST)

Master of Science in Mathematics *08/2015 – 07/2016*

- Key courses: Computational Statistics, Linear and nonlinear programming, Numerical Solution of Nonlinear System of Equations, Design and Analysis of Algorithms
- GPA: 3.52/4.0

Bachelor of Science in Mathematics and Applied Mathematics *08/2011 – 07/2015*

- Key courses: Measure Economics, Experiment of Financial Mathematics, Multivariable Statistics, Mathematical models, Data Mining
- GPA: 3.53/4.0

  Excellent Bachelor Graduation Thesis (top 5%) 06/2015
  Scholarship of Academic Excellence for Academic Year 2013 – 2014 (Rank: 01/65) 09/2014
  Scholarship of Academic Excellence for Academic Year 2012 – 2013 (Rank: 03/65) 09/2013

Academic Experience

Teaching Assistant, *Advanced Mathematics Review Session* (ECUST) *08/2015 – 06/2016*

- Tutored two 150-person classes in review session of Advanced Mathematics a period per week and helped students out with problems like definite and indefinite integral calculation, differential equations, analytic geometry, etc.
- Responsible for recording students' attendance, grading assignment, evaluating student regular performances, and giving instant feedback of students' learning status to course instructor

Researcher, *Laboratory of Applied Mathematics*(ECUST) *09/2014 – 06/2015*

- Joined in computer-aided drug design program and focused on Qualitative and Quantitative Toxicity Predictions of Chemical Pesticides in HoneyBee to predict the pesticide toxin in honey bees by using mathematical models
- Formed the research dataset by collecting the latest HB toxicity data from Environmental Protection Agency (EPA) of US, wrote iterative algorithms and developed scripts in Matlab to obtain the desirable results
- Included research finding in graduation thesis, which was awarded Excellent Bachelor Graduation Thesis

Professional Experience

Intern, *Project Team of Bank of Communications, Teradata* (Shanghai) *11/2014 – 03/2015*

- Completed one-month training to learn the Teradata Structure Query Language(SQL) and the Teradata database architecture, joined the Project Team of Bank of Communications with excellent training evaluation
- amended codes of interconnecting tables using SQL and developed the scripts according to the requirements, which required in-depth knowledge of the bank's database, including 10 themes of the database architecture
- Attended department meetings and translated the presentation PPT and the whole article of Project Introduction

Intern, *Operation Department, Bank of Montreal* (Shanghai) *07/2014 – 09/2014*

- Dealt with and recorded relevant information of shipping and financial documents like commercial invoice, bill of lading, insurance policy, beneficiary's statement, check, etc. for the foreign trade customer companies
- Searched customers' bank statements information in bank database

Extracurricular Experience

Student Delegate, *Student Union of ECUST* *09/2011 – 06/2013*

- Collected students' opinions, attended meetings in the student committee and wrote final reports, ensuring effective communication between students and school authority to improve students' campus life and academic environment
- Presented and implemented schemes like university umbrella renting system, low electricity warning bulletins, etc.

Computer Skills

- Language: Python, Structure Query Language, Java
- Softwares: Matlab, SPSS, Orange

Xiaoman Wang

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EDUCATION

University of Michigan, Ann Arbor, MI Sep 2016-Present

- Master of science in Quantitative Finance and Risk Management
- Course Highlight: Numerical Methods with Financial Applications, Discrete State Stochastic Processes.

Nanjing University, Nanjing, China Sep 2012-Jul 2016

- Bachelor of Science in Financial Engineering, GPA(100 scale)：**90.36**
- Course Highlight: Stochastic Processes, Financial Database and Data Analysis, Financial Econometrics

National Tsinghua University, Hsinchu, Taiwan Feb 2015-Jun 2015

- Department of Quantitative Finance, GPA (4.0 Scale): 4
- Course Highlight: Discrete Mathematics , Derivatives Pricing , Financial product design and pricing

WORK EXPERIENCE

Guosen Securities, Shenzhen, China Jul 2015-Sep 2015

OTC Derivatives Intern, OTC Department

- Assisted senior analysts in structuring and pricing 7 derivatives products of different underlying asset including exotic options of CSI 300 Index and structured notes
- Proposed variance reduction techniques like Antithetic Variables, Moment Matching and Control Variates to enhance the available Monte Carlo simulation module for pricing options and estimating the Greeks
- Contributed to the booking system development using VBA and MySQL to allow traders to query and insert derivatives transactions records.

Co-founder, Portfolio Management May 2014-Aug 2015

- Sponsored by leading securities in China and structured the investment policy of the student-run virtual fund by conducting equity research, factor analysis, and portfolio optimization
- Developed software in VBA and R to analyze fund portfolio risk as a result of exposure to various factors, including macroeconomic and Fama-French factors.
- Organized lecture series on various basic investment topics, including Discounted Cash Flow Model, Modern Portfolio Theory and Asset Pricing Models

ACADEMIC EXPERIENCE

Empirical Research on Financial Distress Prediction Models for Companies in China Jan 2015-May 2015

- Employed machine learning algorithms such as Logistical Regression, Support Vector Machine with prediction variables such as Debt Ratio and Operating Cash Flow to forecast the financial distress of companies
- Performed 10-fold cross-validation for the machine learning models with financial datasets
- Applied to Classification Accuracy Rate approach and the Area under the Receiver Operating Characteristics Curve (AUC) to calculate and compare the performance of different models
- Demonstrated average accuracy rates above 84% and AUC values above 0.78, and concluded the best prediction ability of the SVM method.

SKILLS

Software: C/C++, MATLAB, R, SAS, Python, Bloomberg.

Language: English, Chinese

Fanyi Zhou

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734-358-1324 | zhoufan@umich.edu

EDUCATION

University of Michigan
Master of Science in Quantitative Finance and Risk Management Sep. 2016-Dec. 2017
Wuhan University
Bachelor of Economics & Bachelor of Natural Science Sep. 2010- Jun. 2014
Major: Mathematical Finance and Economics Experimental Class
Minor: Applied Mathematics
GPA: 3.8/4.0
Awards: Excellent Student Scholarship (2011-2012 & 2012-2013)
Courses: Investments, Intermediate Financial Theory, Options, Futures and Other Derivatives
Computer and Software: Python, C， Bloomberg Market Concept

WORK EXPERIENCE

Bank of China, Jianghan Branch **Wuhan, China**
Bank Teller, Department of Business Sep. 2014- Dec. 2015

- Opened accounts and explained contract details for new customers. Collected feedback through phone and email so as to provide individuals with customized service and products.
- Developed and conducted presentation on new financial products, latest policy, and basic financial and economics knowledge to customers who intend to invest.
- Documented and summarized financial data such as interest rate, exchange rate, economic indicators, and relevant news. Supported customers to arrange investment strategies in short term.

SCF Partners **Wuhan, China**
Part-time Data Analyst Jul. 2015-Aug. 2015

- Collected basic information (locations, offered products and services, scope of business, etc.) and financial data of more than 1000 petroleum industry related companies in South East Asia.
- Utilized econometrics such as OLS and Dummy Variable and identified crucial indicators that measure the potential of companies in petroleum industry.
- Worked with analysts and petroleum industry experts to forecast the future development of selected companies.
- Acquired general knowledge of petroleum industry and recognized its economic and political role in South East Asia.

ACADEMIC EXPERIENCE

Wuhan University **Wuhan, China**
Group Course Project Apr. 2011

- Collected finance-irrelevant data variables such as temperature and output of agriculture products and stock price. Attempted to explore the correlation between them.
- Adopted basic linear regression model and utilized E-views to test how significant the correlation between the selected variables.
- Wrote a report about the work to contribute to the goal of building intuition in the finance industry.

Winter Camp for Mathematical Modeling Contest Jan. 2013

- Completed training designed for *Mathematical Contest in Modeling*, learnt effective mathematics models and expanded theoretical knowledge to practical situation. Wrote the contest paper, ‘Water Issue in China’.
- Collected data about water consumption and overall production of various industries. Clarified the relationship between water consumption and production with the assist of GLS and forecasted short term changes in water consumption.
- Utilized Analytic Hierarchy Process and Matlab program to demonstrate priority of water sources in China.

2013 Citi Financial Innovation Application Competition Mar. 2013-May 2013

- Conducted a presentation about basic finance theory such as options and modern portfolio theory to team members. Built the model to measure the risk of a financial product.
- Provided support concerning financial theory to team members while coding and collecting data to verify the system.