

# Zhuo Chen

2361 Bishop Street, Ann Arbor, MI 48105, USA

734-730-2372 | chenzhuo@umich.edu

## EDUCATION

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### University of Michigan

Ann Arbor, USA

*Master of Science in Quantitative Finance & Risk Management*

Sep 2015 – Dec 2016

Relevant Courses : Numerical Methods, Stochastic Calculus, Computational Finance, Statistical Analysis of Financial Data, Financial Mathematics, Machine Learning(python)

### Central University of Finance and Economics

Beijing, China

*Bachelor of Economics in Financial Engineering*

Oct 2011 – Jun 2015

- Major GPA: 90/100      Honors Graduation Thesis
- Student Award for Research And Innovation      2013 & 2015
- Relevant Courses: Database Management(SQL), C language & Data Structure, Probability, Mathematical Statistics, Multivariate Statistics, Stochastic Process, Function Analysis, Function of Real Variables, Differential Equations

## PROFESSIONAL EXPERIENCE

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### Ascend Capital, LLD

San Francisco, USA

*Quantitative Intern, Product team*

May 2016 – July 2016

- Assisted in constructing investment strategies like pairs trading: searching for possible pairs of stocks with cointegration relationship, using Kalman Filter to adjust hedge ratio dynamically, calculating the spread to choose the best time to go long/short
- Comprehensive data cleaning & processing; conducted back testing

### People's Bank of China (PBC, Central Bank of China)

Beijing, China

*Full-time Intern Analyst, Macro Economics Team, Research Bureau*

Oct 2014 – Jan 2015

- Conducted comprehensive research about measuring Chinese commercial banks' contribution to the systemic risk using Shapley's asymmetric power index; put the new quantitative method of measuring risk into application by programming in Matlab
- Developed the error correction model (ECM) used for forecasting the China's macroeconomic in 2015; examine the models' rationality and the application effect of the models for practical economic phenomenon
- Constructed Excel spreadsheets to automatically generate aimed variables regularly based on the renewed fundamental economic data of China Monthly

### ShenwanHongyuan Securities Co., Ltd.

Beijing, China

*Full-time Intern, Corporate Financing & Structured Products Team, Alternative Investments Department*

Jul 2014 – Aug 2014

- Participated in creating a trust of a well-known real estate company in China worth 500 million RMB
- Assisted in conducting industry researches including real estate, airlines and chemical engineering;
- Contributed to the completion of weekly product report focused on various financial products; made statistics of the issues and earnings of various products with different terms as well as analyzed and predicted the tendency of products' yields

### ShenwanHongyuan Securities Co., Ltd.

Beijing, China

*Intern Analyst in Asset-Backed Security(ABS) Team*

May 2015 – Jul 2015

- Helped establish the asset pools to lay the foundation of several ABS projects
- Collected the data and made statistics of the current states of all financial leasing companies, small-credit companies & energy companies in China; provided advice for the manager when selecting the companies for ABS based on the data

## RESEARCH EXPERIENCE

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### Research Assistant for Research Bureau of PBC

Oct 2014 – Jan 2015

“China's Macroeconomic Forecast of 2015”

### Research for Research Bureau of PBC

Oct 2014 – Jan 2015

“Using Shapley's asymmetric power index to measure Chinese commercial banks' contribution to the systemic risk”

## AWARDS

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Second Prize (60/1800): 2013 Mathematics Contest of Central University of Finance and Economics

Jun 2013

Meritorious Winner & Team Leader: 2014 Mathematical Contest in Modeling

Feb 2014

## OTHERS

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**Language:** Mandarin (Native), English (Fluent)

**Programming & Software Skills:** C, R, Python, SAS, Matlab; Eviews, SPSS; Microsoft Suites

**Interests:** Texas Hold'em Poker, Violin, Basketball, Snooker

# Yushen Dong

2488 Stone Road, Ann Arbor, MI 48105 Tel: (312)607-1309 e-mail: [dyushen@umich.edu](mailto:dyushen@umich.edu)

## EDUCATION

### University of Michigan

Ann Arbor, MI

Master of Science in Quantitative Finance & Risk Management, Major GPA: 4.0

Sep. 2015 - Dec. 2016

- **Courses:** Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Stochastic Analysis for Finance, Financial Mathematics, Applied Statistics, Machine Learning, Applied Microeconomics

### Dalian University of Technology

Dalian, China

Bachelor of Science in Mathematics, Major GPA: 3.7

Sep. 2011 - Jun. 2015

- **Courses:** Mathematical Analysis, Advanced Algebra, Ordinary Differential Equations, Functions of Complex Variables, Functions of Real Variables, Probability and Statistics, Functional Analysis, Stochastic Process, Optimization Method, Calculation Method, Probability and Measure, Optimal Control

## PROFESSIONAL EXPERIENCE

### University of Michigan

Ann Arbor, MI

Research Assistant, Ross School of Business

May. – current 2016

- Extracted big data on financial securities and transactions from a number of commercial banks onto Excel spread sheets.
- Organized transaction data in Excel in preparation for data's integration into SAS.
- Analyzed indexes of banking transactions that concern LIBOR rates that are either missing or in correct and create a new file on Excel to include the particular transactions with problem using SAS.
- Conducted interest paid computations on a variety of banking instruments, such as bonds, loans and annuities using R and Python software.

### China Everbright Bank Co., Ltd

Tianjin, China

Data Analyst Intern, e-banking

Jul. - Aug. 2014

- Conducted market survey and market analysis based on the established business goals and strategies and individual client risk assessment; Compiled and synthesized survey data using Excel for inclusion in investigation and risk assessment reports.
- Applied clustering analysis method to statistical data pertaining to clients' use of e-banking products and consumption habits and summarized findings to produce feasibility analysis reports.
- Developed strategies for differentiated services; kept track of clients' demand change

Financial markets intern

Jan. - Feb. 2014

- Gained expertise in key financial policies and learned capital transaction and investment management methods for financial markets.
- Performed risk identification and risk evaluation for debt financing by analytic hierarchy process and efficacy coefficient method; helped non-financial enterprises issue debt financing instruments and finished debt financing form.

## SELECTED RESEARCH PROJECTS

### Application of the Equilibrium Problem in the Economics, Finance and Traffic Network

Apr. 2014 - Jun. 2015

- Studied the conversion of sensitivity analysis for the elastic-demand network equilibrium problem into the convex optimization problem under the constraints of variational inequalities
- Defined that demand function and supply function could reach the state of stable equilibrium under the condition of monotony, and measured changes by virtue of equilibrium point set and two functions' partial differential
- Transformed system into plots, expressed equilibrium solution with variational inequality and then established convex optimization problems

### Portfolio Selection Problem Based on Non-smooth Optimization

Apr. - Jul. 2014

- Defined single-moment risk functions as non-linear functions, turned the investment of a single moment to mean investment value and then the risk function could appropriately reflected the variation trend.
- Transformed directly optimization problems portfolio risk return into a minimum problem of non-smooth optimizations.
- Solved minimum mentioned above by using relevant sub-differential knowledge and then obtained the optimum solution of portfolio return.

# Yushen Dong

2488 Stone Road, Ann Arbor, MI 48105 Tel: (312)607-1309 e-mail: [dyushen@umich.edu](mailto:dyushen@umich.edu)

## **SKILLS&ACTIVITIES**

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- **Language Skills:** Mandarin (native), English (fluent)
- **Computer Skills:** SAS, C, MATLAB, Python, R, LATEX
- **Award:** Innovation and Technology Scholarship Award in 2013; Learning Merit Scholarship in 2013, 2014; Quant Program Scholarship in 2016
- **Volunteer:** Summer Davos Forum and The Sixth East Asian Games. Responsibilities: guiding visitors, receiving guests, arranging for transportation and accommodation and communication with teams

# Yan Zhuang

Phone: 1-734-780-0879 / 1-734-546-9796 Email: fionazy@umich.edu

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## EDUCATION

### University of Michigan, Ann Arbor

Ann Arbor, USA

Master of Science in Quantitative Finance and Risk Management

Sept. 2015 – Dec. 2016

Main Courses: Stochastic processes, Numerical Analysis, Financial Mathematics, Statistical Models&Methods for Financial Data

### University of International Business and Economics

Beijing, China

Bachelor of Economics in Financial Engineering (Financial Risk Manager)

Sept. 2011 - Jun. 2015 GPA 3.65/4.00

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## WORK EXPERIENCE

### University of Michigan's Ross School of Business

Research Assistant

May. 2016 - Aug. 2016

Ann Arbor, USA

- Collected and organized several indices data from FactSet and SEC, updated data of Investment Course
- Updated systemically important financial institutes list, collected data of directors of Board of Federal Reserve Bank, and tested on the market reaction to director appointments
- filtered banks' trade data with SAS, calculated the volume weighted average price based on high frequency data with MATLAB

### Asiainfo-Linkage

Big Data Exposed, Consultant Assistant, Intern

Apr. 2015 - Jun. 2015

Beijing, China

- Analyzed development strategy of competitors, focusing on product structure of Big Data service
- Generated parts of strategies about Big Data service and Cloud Storage products during strategic business transfer

### Ernst&Young (China) Advisory Limited

Risk Team, Assistant

Aug. 2014 – Sept. 2014

Beijing, China

- Reviewed IT risk of bank systems; tested 14 control points
- Assisted in the risk assessment of system for a policy bank; interviewed customers about the new trading system
- Assessed risk of mobile banking and cross-border e-banking for a state-owned commercial bank, and completed industry research of Japan and South Korea

### PricewaterhouseCoopers Zhongtian LLP

Financial Service Team, Auditor

Jan. 2014 – Feb. 2014

Beijing, China

- Independently completed auditing work of four of total 21 life pension programs
- Completed the paperwork for final auditing reports

### HEJUN Capital (HEJUN Consulting Co. Ltd.)

Consultant Assistant, Intern

Jan. 2013 – Aug. 2013

Beijing, China

- Analyzed the cases of Asset Backed Securitization in order to identify various financing models
- Engaged in due diligence investigation for IPO; performed competitive studies of targeting markets independently
- Researched choices of heritage models of family businesses; summarized the difference between the models of entrusted and controlled management; investigated the feature based on the cases of typical Chinese family business

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## ACADEMIC EXPERIENCE

### Comparison of Different Stock Portfolio Volatility Models

Group Leader

Apr. 2014 – Jun. 2014

- Modeled VaR of stock portfolio based on asymmetrical Laplace-Copula and t-EGARCH-Copula; wrote MATLAB code for Monte Carlo simulation
- Compared two models' performance using Bayes hypothesis test for selecting model

### Determinants of National Debt Capacity Project

Mar. 2012 – Apr. 2013

Research Assistant, A joint research project of China ChengXin and UIBE

- Collected data from databases of OECD, World Bank, IMF and BVD; attained and pre-evaluated more than 50 indices

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## EXTRACURRICULAR EXPERIENCE

### School News Press Corps (UIBE News)

Vice Head

Sept. 2011 – Jun. 2014

- Composed reports of campus activities (published by People's Daily); honored with "Outstanding Campus Reporter"

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## SKILLS

- **Computer Skills:** Highly proficient in MS Office, R, MATLAB, Eviews; Experience in C, Python, SAS
- **Communication:** Native in Mandarin; Fluent in English

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## HONORS

- Third Prize of the US Interdisciplinary Contest in Modeling
- Third Prize Scholarship of UIBE

2013/2014

2012/2013/2014

# HANXI YE

✉ hanxiye@umich.edu · ☎ (+1) 734-546-7642

## 🎓 EDUCATION

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**University of Michigan**, Ann Arbor, MI Aug. 2015 – Dec. 2016

*Master's student* in Quantitative Finance & Risk Management GPA: 3.82/4.0

- Relevant Courses: Stochastic Calculus, Continuous-Time Finance, Machine Learning, Fixed Income, Statistical Methods in Finance, Computational Finance, Linear Models

**Zhejiang University**, Hangzhou, China Sept. 2011 – Jun. 2015

*Bachelor's degree* in Economics Major GPA: 3.75/4.0

- Relevant Courses: Mathematical Statistics, Econometrics, Securities Investment, Partial Differential Equations, Data Structures and Algorithm Analysis, Object-Oriented Programming

## 👤 PROFESSIONAL EXPERIENCE

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**State Street Corporation, Hangzhou Office** Jun. 2016 – Aug. 2016

*Business Analyst Intern*

- Provided finance research to support a group operating a fund investment app for Chinese retail investors
- Composed a research paper about robo-advisors, investigated business models of leading robo-advisor companies, and explored common asset allocation models employed by these companies
- Implemented Black-Litterman model to determine the optimal weights over various types of assets for clients with different risk-return preferences and investment goals

**Yuntu Houpu Investment Management Co., Ltd.** Oct. 2015 – Dec. 2015

*Part-time Risk Analyst*

- Performed risk control for a private fund of Chinese A-shares with AUM \$1 million in a five-man team
- Aggregated daily raw P&L data in Python, calculated portfolio VaR and automatically produced risk reports
- Participated in the formulation of daily trading plans, built Excel-VBA tools connecting to Choice Financial Terminal to automatic notifications about timing of putting buy/sell orders for traders

## ⚙️ PROJECT EXPERIENCE

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**Pairs Trading Strategy Based on Cointegration** Mar. 2016 – Apr. 2016

- Collected data for 14 telecom services companies' stock prices, created visualizations of correlations over different time periods
- Applied cointegration test to highly correlated stocks, chose AT&T and Verizon as a pair, estimated their hedge ratios dynamically on a rolling basis
- Modified conditions for opening positions and stop-loss, back-testing of the strategy yielded annualized return of 22.4%, max drawdown of 2.90%, and 1.8 Sharpe Ratio

**Microstructure Study on China's Stock-Index Futures** Mar. 2015 – Jun. 2015

- Collected high-frequency (two ticks per second) data of four parallel CSI 300 future contracts of 90 trading days, preprocessed raw data in CSV files using C++ to improve the efficiency of calculation
- Applied VPIN model to compute the probability of informed trading of each trading day
- Built simultaneous equation model to estimate the impact of informed trading on trading volumes and price volatilities, where significant effects were examined

## 🔧 OTHERS

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- Programming & Software Skills: C++, Python, R, Matlab, SQL, L<sup>A</sup>T<sub>E</sub>X, Stata
- Language: Mandarin (Native), English (Fluent)
- Hobbies: Texas Hold'em, Basketball, Swimming

## Ding Ding

Address: 2241 Hubbard Rd, Apt 06, Ann Arbor, MI 48104

Cell: 734-546-8106 Email: kateding@umich.edu

### EDUCATION

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#### University of Michigan

Ann Arbor, MI

*Master of Science in Quantitative Finance & Risk Management*

*Dec 2016*

**Core course:** Numerical Methods, Stochastic Processes, Financial Mathematics, Machine Learning

GPA: 4.0/4.0 (actual 4.1/4.0)

#### Central University of Finance and Economics

Beijing, China

*Bachelor of Economics, Mathematical Economics & Mathematical Finance*

*June 2015*

GPA: 87.21/100 (equivalent to 3.72/4.00)

#### Scholarship and Award:

Mathematics Department, University of Michigan: Merit-Based Scholarship

*Fall 2016*

Honorable Mention Award & Team Leader: The Interdisciplinary Contest in Modeling

*Apr 2014*

### WORK EXPERIENCE

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#### HUARONG SECURITIES CO., LTD.

June 2016- August 2016

*Industry Analyst Intern*

- Participated in a research project for asset management industry.
- Collected massive data and information online, analyzed cases of differentiation strategy in worldwide asset management industry, summarized the asset management industry potential in Chinese market.
- Finished the report 'The differentiation strategy of Chinese asset management market'

#### BDA Consulting, Beijing, China

Mar 2015- June 2015

*Consulting Assistant*

- Conducted industry researches and market analysis including energy market, Korean cosmetic market and e-commerce to assist the group evaluating the potential investment of clients.

#### KPMG China

Sep 2014- Jan 2015

*Risk Analyst Intern, Consulting Department*

- Participated in a risk management project for China Min Sheng Bank.
- On daily basis, verified correctness of VaR, stress tests, scenario selection and market data.
- Successfully solved tech problems during tests to help customer run the new risk management system.
- Researched Basel Accord and related policies in China to provide effective advices for risk management compliance in the bank.

#### SDIC Finance Co. Ltd., China

Jan 2014- Feb 2014

*Winter Intern, Department of Investment & Consulting*

- Identified, analyzed, and structured prospective investments in primary market; carried out project feasibility and flexibility studies.

### RESEARCH EXPERIENCE

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#### The application of Environment Kuznets Curve in China City

Sep 2013-May 2014

- Collected over 10 cities data of air quality index and over 20 cities data of water quality index to simulate the Environment Kuznets Curve between environmental index and economic index.
- Used random effect model to test whether Chinese cities fits the inverted U-shaped curve.

#### Multiple Influence Network Model of Authors (The Interdisciplinary Contest in Modeling)

Jan 2014

- Led the team to build the whole system of co-writers in a certain field and to evaluate their influence due to their co-workers number and influence using Artificial Neural Networks. Considered the fastest path for a freshman to be the co-worker of the most influential writer. Won Honorable Mention Award in the contest.

### ADDITIONAL SKILLS

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- Excellent quantitative skills
- Highly proficient in Matlab, R, Python.

## Yiya Luo

530 Church St., Ann Arbor, MI 48109

E-mail: [luoyiya2014@hotmail.com](mailto:luoyiya2014@hotmail.com)

Tel: 1(734)780-9450

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### Education and Qualifications

- 09/2015-present University of Michigan, Mathematics Department** Ann Arbor, MI  
Master of Science in Quantitative Finance and Risk Management  
Core Courses: Stochastic Process, Numerical Analysis, Mathematical Finance (discrete and continuous time), Applied Statistics, Statistics for Financial data, Stochastic Analysis for Finance, Corporate Financial Derivatives, Fixed Income Securities and Market
- 09/2010-07/2014 Zhongshan University (Sun Yat-sen University, SYSU)** Guangzhou, China  
Bachelor of Engineering in Traffic Engineering  
GPA: 3.7/4.0  
Honors: Third Prize of Outstanding Student Scholarship (top 10%); Second Class Scholarship (top 5%)

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### Work Experience

- 06/2016-08/2016 Hangchang Investment** Guangzhou, China  
*Summer Intern, Research and Trading*
  - Researched industry dynamics in high-tech and healthcare industries
  - Studied strategic positioning within China's stock market
  - Traded in stock market with up to five million Chinese yuan
- 05/2016-06/2016 Essence Securities** Guangzhou, China  
*Intern, Sales*
  - Applied strong listening and communication skills to assess client needs and to recommend and explain appropriate security products according to market conditions
  - Dealt with security account opening process
  - Verified customer accounts within the last 10 years
- 04/2015-05/2015 Agricultural Bank of China** Zhaoqing, China  
*Intern, Manager Assistant*
  - Analyzed financial statements of companies, evaluated their ability to fulfill the contract of loans
  - Dealt with preparation processes of personal loans, learnt the lending criteria
  - Explained services and products of the bank to customers

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### Research Experience

- 09/2014 National Graduate Mathematical Modeling Competition** Guangzhou, China  
*Team Leader, National Second Prize*
  - Built simulations models in MATLAB using integer programming, exhaustive search, and greedy algorithm
  - Optimized the transportation strategies for logistic companies and lowered the transportation costs
- 02/2013-09/2013 Airport Noise Simulation and Evaluation Software** Guangzhou, China  
*Team Leader*
  - Built a simulation model to predict airport noise based on airport location, flight taking off and landing, flight type, etc., written in C#
- 02/2014-05/2014 Study on Noise Evaluation Method Based on Population Exposure** Guangzhou, China
  - Developed a noise evaluation method based on the noise impact on per person and took Guangzhou Higher Education Mega Center as an example
  - Built the calculation model for the noise exposure index and simulation model for regional population, written in C#

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### Additional Information

Computer Skills: Visual Studio based C#, MATLAB, R, MS

Language Skills: English (fluent), Chinese Mandarin (native), Chinese Cantonese (native)

Interests: Traditional Chinese musical instruments such as Guzheng, ocarina, cucurbit flute; badminton and tennis; reading books

# Zihua WU

**Address:** 2250 Cram Place #06, Ann Arbor, MI 48105  
**Mobile:** (734) 353-2258   **Email:** wuzihua@umich.edu

## Educational Background

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### University of Michigan

Sep 2015 - Dec 2016

- Master of Science in Quantitative Finance and Risk Management
- Core Courses: Machine Learning, Natural Language Processing, Numerical Analysis, Applied Statistics, Stochastic Finance
- GPA: 3.53/4

### Zhejiang University

Sep 2011 - Jul 2015

- Bachelor of Science in Computational Mathematics
- Core Courses: Data Structure, Database Management System, C# Programming, Mathematical Analysis, Computer Graphics
- GPA: 3.63/4

## Internship & Work Experience

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### Intern Algorithm Engineer, Shenzhen AXM Technology Co.,Ltd

Jun - Sep 2016

- Acquired aviation-related data from web scraping with Scrapy, BeautifulSoup and Requests library
- Cleaned and organized acquired data into MongoDB, building up corpus for Q&A system of Pepper robots serving Shenzhen Airport
- Realized synchronization of humanoid robots' choreography according to Contraction theory and quorum sensing, using Python and *Naoqi* platform

### Intern Software Developer, Zhejiang Math Association

Feb - Apr 2015

- Set up membership management and library management system using C#, including features like administration, login, verification code, adding and updating member portfolio, and mail system
- Maintained database of above systems in SQL (SQL Server), building up constraints between relations
- Designed the front-end and interaction of the systems with HTML and JavaScript

### Investment Assistant, Citibank

Jan - Mar 2014

- Analyzed sales data among different departments using Excel Pivot Tables
- Used Pandas, a Python data analysis library to process data and design visual charts for presentation to clients
- Helped investment manager prepare materials and slides (PowerPoint)

## Extracurricular Activities

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### Vice President, Students Association for Overseas Exchange

Sep 2012 - Jun 2013

- Established connections with relevant businesses in fields of education and overseas exchange
- Sought sponsorship for campus activities and design advertisement for our sponsors
- Efficiently coordinated different departments across the association in daily routine

### Grader (Machine Learning), EECS, University of Michigan

Sep 2016 – Present

- Check and grade assignments, quizzes and in-class exercises, paying close attention and returning to professor on time each week

## Professional Skills

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- **R:** 2.5 years of experience with Statistics, Data Visualization and Data Mining tools
- **Python:** Skilled at Numpy, Scipy, Pandas, BeautifulSoup, Scikit-learn, Seaborn
- **Statistics Models:** Hypothesis Testing, Regression, Analysis of Variance, Mixed Model, Multivariate Analysis, Categorical Data Analysis, Predictive Modeling, Time Series, Design of Experiment
- **Machine Learning:** Supervised Learning (Regression, Decision Tree, Neural Networks, KNN, SVM, Naïve Bayes Classifiers), Unsupervised Learning (Clustering, PCA, Matrix Factorization), etc.
- **Web Scraping:** Scrapy, Requests, BeautifulSoup, XML, MySQL, MongoDB, Regular Expression
- **Coding:** .Net, C#, C, MATLAB, HTML and JavaScript
- **Finance-related:** Stochastic Processes, Risk Management, Excel



# Xiangqi Su

2403 Bishop Street • Ann Arbor, MI 48104  
(951) 867-0103 • xiangqsu@umich.edu

## Education

### University of Michigan, Ann Arbor, MI

Sep 2015 – Apr 2017 (Expected)

*Master of Science in Quantitative Finance and Risk Management*

- **Courses Highlights:** Numerical Methods, Stochastic Process, Financial Mathematics, Applied Statistics, Stochastic Analytics for Finance, Machine Learning, Statistical Models and Methods for Financial Data

### University of California-Riverside, Riverside, CA

Sep 2014 – Jun 2015

Major: Finance (3+1 Program with **Huazhong University of Science and Technology**)

- **Courses Highlights:** Investment; Corporate Finance; Introduction to Databases for Management

### Huazhong University of Science and Technology (HUST), Wuhan, China

Sep 2011 – Jun 2015

*Bachelor of Science in Economics*

- **Honors:** Outstanding Graduate; Merit Student of HUST (Graduated top 5% of class); Outstanding Student Leaders
- **Courses Highlights:** C++ Programming; Advanced Econometrics; Macroeconomics; Microeconomics, Ordinary Differential Equation; Stochastic Process; Operation Research; Time Series Analysis; Financial Management

## Work Experience

### Industrial Securities Co., Ltd., Shanghai, China

May 2016 – Aug 2016

*Summer Analyst, Equity Capital Markets*

- Assisted ECM team in analysis and modeling, built Excel models covering over 100 market indicators to monitor market changes
- Cooperated with project managers to study the cases of IPOs, private placement and restructuring in China, and formed reports
- Prepared daily and weekly reports on the Chinese equity capital market, summarized key issues, news and made comments
- Completed extensive trainings on primary market, IPOs, refinancing, and Wind Financial database system

### BNP Paribas (China) Ltd., Shanghai, China

Jun 2015 – Jul 2015

*Intern, Commodity Finance*

- Collected and analyzed price data of metals and petrochemicals
- Assisted client managers to collect information and analyze financial situation of clients through Excel models
- Worked with analysts to prepare for credit reports
- Received extensive trainings on commodity finance and structured debts

### HSBC Bank (China) Company Ltd., Shanghai, China

Jul 2014 – Aug 2014

*Summer Intern, Derivatives Group, Global Market Operations*

- Assisted with the daily settlements of FX, FX options, structured investment products, IRS & cross currency swaps
- Wrote daily and weekly interest rate and foreign exchange market updates through Thomson Reuters Eikon, summarizing news and data from various sources
- Evaluated the effectiveness of operation procedures to promote efficient operation processes
- Completed extensive trainings on derivatives structure, capital markets, operation and risk management

## Academic Projects

### Bachelor Thesis, Huazhong University of Science and Technology

Dec 2014 - Jun 2015

- Used GARCH models to analyze the dynamic systematic risk of stock market in China, with respect to over 10 industries' daily data over the past 6 years
- Programmed in Eviews and R Software to build models and analyze data

### Database Project, University of California, Riverside

Feb 2015 - Mar 2015

*Project Leader, Database System Design for YORK HAVC*

- Coordinated with project members to create a fully functional and user-friendly database system using Microsoft Access and Office Visio
- Programmed in SQL to design and build tables, queries, forms and reports

### Data Management Project, University of California, Riverside

Nov 2014

***Project leader, Beta analysis for Oracle Corporation***

- Led group members to collect historical stock prices of Oracle Corporation and S&P 500 index using CRSP database from WRDS
- Constructed regression models of excess return to derive security characteristic line and calculated expected return
- Analyzed beta and alpha and compared them with Reuter's and Value Line's figures

**Skills and Certificates**

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- Computer Skills: R, Python, Matlab, SQL, EViews, C++, Microsoft Office
- Language Skills: Mandarin, English
- Verified Certificate with Distinction for R Programming, Coursera

# Yiran (Allen) Xie

530 Church St., Ann Arbor, MI 48109  
Tel: (734)680-4793      Email: yiranxie@umich.edu

## EDUCATION

<b>University of Michigan</b>	09/2015-12/2016	Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management      GPA: 3.9/4		
Courses taken: Advanced Financial Mathematics, Discrete State Stochastic Processes, Stochastic Analysis for Finance, Applied Statistics, Statistics for Financial Data, Machine Learning, Numerical Methods with Financial Application.		
<b>University of Michigan</b>	09/2014-12/2016	Ann Arbor, MI
Master of Arts in Applied Economics      GPA: 4/4		
Courses taken: Microeconomics, Macroeconomics, Econometrics, Quantitative Methods, Spreadsheet Modeling and Applications, Valuation, Financial Accounting, Corporate Financial Reporting, Options and Futures Markets.		
<b>Shanghai University of Finance and Economics</b>	09/2010-06/2014	Shanghai, China
Bachelor of Science in Information and Computer Science, Department of Mathematics      GPA: 3.65/4		
Courses taken: Mathematical Analysis, Advanced Algebra, Data Structure, Numerical Analysis, Probability, Mathematical Modeling, Statistical Calculation, etc.		

## RESEARCH

<b>Research Assistant, University of Michigan's Ross School of Business</b>	05/2015-Present	Ann Arbor, MI
<ul style="list-style-type: none"><li>Built data sample of public manufacturing firms between 1976 and 2005 from three different sources to examine the impact of import penetration on firms' innovation input and output.</li><li>Well defined and generated all variables and performed empirical analysis using fixed effects model with clustered standard error.</li><li>Followed standard procedures in recent studies of the U.S. airline industry and built an extremely large data sample to examine the taken-for-granted assumptions about immutability of market positions.</li><li>Worked extensively on generating the main dependent and independent variables and performed empirical analysis using fixed effects model with a bunch of dummy variables.</li><li>Enhanced data manipulation and analysis as well as programming skills, improved collaboration and communication ability.</li></ul>		

## PROFESSIONAL EXPERIENCE

<b>Intern Assistant, Morningside Venture Capital</b>	07/2013-08/2013	Beijing, China
<ul style="list-style-type: none"><li>Collected and analyzed information about prospective clients and maintained good relationship with former customers.</li><li>Assisted manager to arrange regular meetings and write business reports.</li><li>Collaborated with other staff and strengthened my communication and interpersonal skills.</li></ul>		
<b>Corporate Banking Intern, Bank of Montreal (Shanghai)</b>	03/2014-05/2014	Shanghai, China
<ul style="list-style-type: none"><li>Assisted manager in researching the creditworthiness of businesses applying for loans.</li><li>Collaborated with other staff to analyze the information, evaluated the performance of companies and feasibility of projects.</li></ul>		

## SKILLS & AWARDS

<i>Software:</i>	C++, Python, MATLAB, Stata, R, Excel 2013
<i>Awards:</i>	First Class People's Scholarship in 2011, 2012, 2013 and 2014. Excellent Graduate in Shanghai University of Finance and Economics, 2014.