Project Intern Project Intern Long Island City, NY Authorized to work in the US for any employer Work Experience Project Intern RBC CAPITAL MARKETS - New York, NY June 2017 to September 2017 Defined an overextended market which includes multiple products such as treasuries, stock index futures, and commodity futures based on technical analysis, finding out reversals by measuring relative price movements  Constructed patterns of a bunch of technical indicators to describe the features of the market  Implemented SVM model using C++ to predict the reversals signals Software Developer Intern SILVER LEAF PARTNERS, LLC - New York, NY March 2017 to May 2017 Developed VBA macros to pick up transaction data from internal applications and Yahoo Finance API to calculate the commission fee and the exchange fee  Implemented C++ applications to finish a data migration from local reports to SQL Server database, speeding up reading data files using Boost Multithreading MATLAB PROGRAMMING - CREDIT RISK ANALYSIS Project HOME - New York, NY February 2017 to April 2017 Discovered 64 factors for operating loans credit risk model and calibrated the model through sensitivity analysis   Implemented logistic regression model to predict the probability of default  Finished the stress testing with scenarios analysis according to the requirements of CCAR PYTHON PROGRAMMING - MBS PRICING Home Project - New York, NY January 2017 to March 2017 Generated interest rate path by CIR model and estimated the model parameters using MLE  Forecasted the prepayment using PSA model to estimate the cash flow of the MBS  Estimated PD with reduced form model and priced non-agency type MBS using Monte Carlo Simulation C++ PROGRAMMING   OPTION PRICING Project HOME - New York, NY October 2016 to November 2016 Pricing European option and exotic options based on Monte Carlo Simulation  Generated stock price using Geometric Brownian Motion. Used antithetic variate method to speed up the convergence. Calculated payoff and present value according to the characters of different exotic options. Equity Research Intern GUOTAI JUNAN SECURITIES Co., Ltd - Beijing April 2016 to July 2016 Analyzed 167 TMT companies based on their financial statements and development strategy, researching on popular techniques in Fintech companies such as Block Chain  Estimated the price of equities using valuation models based on PE and PEG analysis JAVA WEB APPLICATION - TRAFFIC NAVIGATION SYSTEM Project HOME - Beijing September 2015 to November 2015 Collected data from OpenStreetMap to build a PostgreSQL database which is manipulated by Hibernate  Established the public transportation map of Beijing and implemented navigation system by Dijkstra Algorithm  Developed a website using Spring MVC and Ajax and generated visualized output by calling Baidu Map API IT Service Intern DELOITTE ENTERPRISE CONSULTING - Beijing April 2015 to August 2015 Maintained internal application systems such as CRM and ERP, providing prompt resolutions for technical errors  Tracked the whole business flow to participate in operational risk management and control  Implemented unit testing and system testing cases, assisting in system design C# WINDOWS APPLICATION   THUNDER RAID Project HOME - Beijing January 2015 to February 2015 Implemented a popular game Thunder Raid based on multi-threading programming and .NET framework.  Created windows forms to design the GUI. Implemented timer and event-driven programming to control the game process. Built the connection between the application and My SQL database to save game data. JAVA DEVELOPMENT - SEARCH ENGINE Project HOME - Beijing October 2014 to November 2014 Crawled academic articles using multi-threading methods to build a local library  Extracted information from the papers context to construct several fields  Developed a search engine using JSP/Servlet, building index through Apache Lucene Education Master of Science in Quantitative Finance FORDHAM UNIVERSITY, GABELLI SCHOOL OF BUSINESS - New York, NY August 2016 to May 2018 Bachelor of Science in Computer Science CENTRAL UNIVERSITY OF FINANCE AND ECONOMICS, SCHOOL OF INFORMATION - Beijing September 2012 to June 2016 Skills C (6 years), C++ (6 years), C# (6 years), Java (6 years), Javascript (3 years), VBA (5 years), SQL (5 years), HTML (3 years), CSS (3 years), SAS (3 years), Python (5 years), Matlab (5 years), Pascal (1 year), Bloomberg (Less than 1 year), Jsp (3 years), Tomcat (3 years), Spss (1 year), Vmware (3 years), SAP (1 year), Android (2 years), .NET (5 years), Visual Studio (6 years), Linux (3 years), multithreading (3 years), mongoDB (1 year), AWS (1 year), Git (3 years) Links http://github.com/baijinshuo  Certifications/Licenses FRM Financial Risk Management Additional Information Programming Skills: Proficient in C, C++, C#, JAVA, Python, Matlab, VBA, SQL; Basic knowledge of JavaScript, SAS, HTML, CSS  Application & tools: Linux, Windows, .NET, GCC, Visual Studio, Eclipse, PyCharm, SQL Server, PostgreSQL, Oracle, MongoDB, STL, Boost, XML, JSON, Git, SAP, Bloomberg, Tomcat, AWS  Financial Modeling: Black-Scholes, Binomial OPM, Monto Carlo, MLE, CIR, VaR, GARCH

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