Yitian(Faye) Fu

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EDUCATION

University of Illinois at Urbana-Champaign   **Champaign, IL**
- *M.S. in Financial Engineering*   Aug. 2017-Present

Shanghai University of Finance and Economics   **Shanghai, China**
- *Bachelor of Management in Business Administration*, GPA: 3.66/4.0   Sep. 2012-Jun. 2016
- Related Courses: Advanced Mathematics (Calculus), Linear Algebra, Probability, Statistics, Computer Programming (C++), Dynamic Programming, Econometrics, Ordinary Differential Equations
- Scholarship:
  2013-2014 2nd class People's Scholarship & National Scholarship for Encouragement (**top 5%**)

WORK EXPERIENCE

Orient Capital Co.   **Shanghai, China**
Assistant Project Manager, Investment Banking Department   Dec. 2016-May 2017
- Prepared due diligence reports and performed road shows for Huatian EB(Exchangeable bond) funds;
- Tracked EB funds data from Shanghai Securities Exchange Platform and WIND data base and composed EB market analysis report.

Shanghai Baocheng Network Techology Co.,   **Shanghai, China**
Actuarial Data Analyst   May 2016-Sep. 2016
- Obtained relevant data of weather (2345 records) using **Python** and products' retention rate from **MySQL**; calculated loss ratio, conversion rates of websites and repurchase rate for each products;
- Priced insurance for traffic jam:
  - Calculated base premium based on different factors by **Logistic Regression Model** using **SAS**;
- Priced consecutive three years' car insurance:
  - Calibrated quit rate's distribution for each year with **Gamma** distribution;
  - Connected consecutive three years using Markov chain and transition matrix;
  - Provided insights for underwriting based on sensitivity analysis;
- Priced innovative product of guessing the oil price:
  - Calibrated the probability of guessing the right oil price with **Normal** distribution.

Tebon Securities
Assistant Manager for Business Department   Mar. 2015-Jun. 2015
- Conducted cash flow analysis for mortgage payment, bank guarantee and market conditions;
- Performed in-depth analyses and finished Due Diligence Reports for various trust and asset management projects.

Datang Telecom Leadcore Technology   **Shanghai, China**
Analyst for Investment Department   Jul. 2014-Sep. 2014
- Conducted investment return forecasting using **ARMA** model;
- Analyzed and summarized overseas M&A rules, regulations and different policies in each country.

ACADEMIC PROJECTS

Investment Irrationality and Equity Financing in Behavioral Finance   May 2015
- Employed real-case data of 30 Shanghai Stock Exchange listed companies from Wind to **Logistic Regression Model**;
- Presented the positive relationship between investment irrationality and equity financing by numerical result.

Consumer Behavior and Commodity Display   May 2014-Mar. 2015
- **Team leader**;
- Summarized and reviewed literature (57 papers in total) in Consumer Behavior Analysis;
- Designed questionnaire; Collected raw data through questionnaire distribution;
- Performed data analysis using **SPSS;** applied data to linear regression model to evaluate the relationship between consumer behavior and commodity display.

EXTRA-CURRICULAR ACTIVITIES

Volunteer English & Mathematics teacher for Fudan Tuoye   Feb. 2016-Apr. 2016
Marketing Director, Wesufe Team   Dec. 2014-Mar. 2015
- Initiated "Save the Cat" charity activities; fundraised 3448.18RMB for cat protection;
- Created and promoted the Wechat public platform of "WeSufe" via various marketing approaches; enrolled over 1000 followers overnight.

Team Leader, School Debating Team   Sep. 2013-Jan. 2013

SKILLS & PROFESSIONAL PROFILE

- Passed SOA exam: **P** (Probability) & **FM** (Financial Mathematics),
- Candidate of **CFA** level II; Candidate of **FRM** level I
- **SAS** Base Programming Certification (97%); **SAS** Advanced Programming Certification (97%);
- Proficient in **C++；** Familiar with **MATLAB, R** and **Python**
- Working experience in **SQL**, **SPSS** and **MS Office: Word, Excel (Macros, Pivot Tables, VBA), Access** and **PowerPoint**