MIAO (ERIC) WANG

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EDUCATION

Columbia University | Graduate School of Arts and Sciences **New York, NY**
Master of Arts in Mathematics of Finance Expected, Dec 2017
- Relevant Coursework: Hedge Funds Strategies & Risk, Time Series Modeling, Stochastic Processes, Mathematics of Finance

University of Sydney | Sydney Business School **Sydney, Australia**
Bachelor of Commerce (Liberal Study) in Finance and Financial Mathematics Jul 2012–Jun 2016
- Cumulative GPA: Distinction, Major GPA: High Distinction
- Relevant Coursework: Investment and Portfolio Management, Fixed Income Securities, Financial Valuation, Corporate Finance, Risk Management, Regression Modeling, Applied Linear Model

Emory University | Goizueta Business School **Atlanta, GA**
Exchange Program in Finance Sep–Dec 2014
- Relevant Coursework: Derivatives, Financial Reporting, Illiquid Asset Investment, Advanced Corporate Finance

WORK EXPERIENCE

Morphic Asset Management | Hedge Fund **Sydney, Australia**
Portfolio Analyst Intern Mar–Jun 2016
- Evaluated the accuracy of Morphic's stock prediction algorithm, analyzed its performance across industries and refined Morphic's stock screening process
- Constructed a merger arbitrage model to analyze the investment ratio in pending M&A deals, which is still in use today
- Worked on daily performance attribution and enhanced the attribution model, which reduced the processing time by 20%
- Monitored the loss level of the portfolio and communicated with portfolio managers for abnormal positions

Stepstone Group | Fund of Funds Division **Beijing, China**
Research Analyst Intern Dec 2015–Feb 2016
- Applied regression analysis to test the correlation among returns for funds managed by the same general partner
- Utilized the track record model for various general partners and reported on their respective performance
  - Standardized fund performance using total value multiple and loss ratio, involving heavy use of Excel
  - Analyzed strengths and weaknesses of various funds relative to their competitors

Sino-Link Securities | Futures Division **Beijing, China**
Financial Analyst Intern Jun–Jul 2015
- Conducted research regarding the Chinese economic outlook and synthesized the macroeconomic data
- Performed time-series analysis on the trading volume of future contracts and recommended strategy to increase revenue

Central China Securities | Capital Market Division **Zheng Zhou, China**
Financial Analyst Intern Jul–Aug 2014
- Assessed the debt placement of a listed PV company and built a pro-forma model to forecast the financial ratios
- Authored and presented a 10-page assessment report to the screening committee, which was instrumental in gaining committee acceptance

ACADEMIC PROJECTS

Advanced Mathematical Computing | University of Sydney Mar–Jun 2016
Utilized Julia platform to obtain numerical solution for the Black-Scholes PDE
- Transformed the Black-Scholes PDE using explicit finite-difference method
- Implemented the solution in Julia and demonstrated its accuracy by comparing with Black-Scholes formulae

Financial Risk Management | University of Sydney Aug–Dec 2015
Used R, Excel, and Bloomberg terminal to conduct risk analysis for a portfolio of multiple assets
- Obtained portfolio VaR and expected shortfall measures by historical simulation, GARCH, and Copula models
- Developed a strategy to reduce portfolio volatility and proved its effectiveness through back-testing

SKILLS

- **Computer Software**: Microsoft Applications, Bloomberg, R, Julia, Python, Matlab
- **Certificate**: CFA Level III Candidate, Bloomberg Market Concepts Certificate, Python Specialization (Coursera)
- **Language**: Native speaker in Mandarin