SHIJIA (GRACE) CHENG

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EDUCATION

Columbia University, New York, NY   09/2016 – present
  Master of Arts; Major/ Mathematics in Finance (MAFN Program);
  Selected Courses: Stochastic Processes and Application; Statistics Inference and Time Series; Capital
  Markets & Investments; Numerical Methods in Finance; Math Methods- Financial Price Analysis

Mount Holyoke College, South Hadley, MA   09/2012 – 12/2015
  Bachelor of Arts; Double Majors/ Mathematics and Economics;
  Selected Courses: Macroeconomics Theory; Microeconomics Theory; Advanced Corporate Finance; Real
  Analysis; Probability; Survey Research & Data Analysis; Abstract Algebra; Futures and Options; Public
  Finance; Financial Risk Management
Honor: Meritorious Winners in The Mathematics Contest in Modeling 2014 (for top 9% out of 6755 teams
        participating)
Society of Actuaries (SOA) Exam P: Passed

PROFESSIONAL EXPERIENCE

Summer Intern, *Zhengzhou Commodity Exchange* • Zhengzhou, China   06/2016 –08/2016
o Applied VBA script to realize the daily self-examination of futures contracts' trading parameters generated
  from the terminals at the Clearing Department, including the closing prices, settlement prices, volumes, etc.
o Assisted classifying irregular trading cases such as self-trading, frequent trading and cancellation, large
  positions trading and cancellation, irregular money transfer, etc.
o Notified irregularly trading members by making phone calls, sending paper warnings, requesting supporting
  materials, and freezing accounts.
o Independently researched the membership, position limit, and clearing systems within CME Group and
  wrote 40-page report to assist the Exchange expanding its member system for foreign member firms

Accounting Assistant, *CGMAX Design Corp* • New York City, NY   03/2016 – 05/2016
o Identified financial status of potential clients, maintained client database by entering and verifying data

Summer Intern, *Industrial Bank Co., Ltd* • Zhengzhou, China   06/2014 – 08/2014
o Assisted writing 111-page project-initialization plan to finance $320,000,000 for ShenHuo Coal Company
o Sold derivatives attracting $650,000 deposits as an Assistant Product Manager

PROJECTS

The Application of KDJ Trading Strategy, Columbia University (Fall 2016)
o Collected data of S&P 500 index prices, programmed and constructed KD, KDJ, Golden Cross & Death
  Cross models using R, simulated strategy models and compared with passive Buy-and-hold strategy, and
  analyzed graphical and numerical results

Research on the Impact of a Working Mother on Her Family, Mount Holyoke College (Spring 2014)
o Conducted surveys, acquired data from the General Social Survey, processed data with SPSS, and wrote 20-
  page research paper

Forte College 2 Business Leadership Competition, New York, NY (Spring 2014)
o Executed business simulation using Marketplace® as a manager of a start-up company

The Mathematics Contest in Modeling, Mount Holyoke College (Winter 2014)
o Designed algorithm using Matlab, proposed models using Analytic Hierarchy Process (AHP) and Pair
  Comparison in the traditional ranking methods after collecting and processing data through online research

SKILLS

Programming:	Bloomberg Terminal , Java, Matlab, Microsoft Excel VBA, R, SPSS, Stata,
Language:	Native Mandarin, fluent English, elementary German
Interest:	Traveling, Tango, Salsa, Chinese Folk Dance, Painting, Photography, Movies, Fashion