# Ruichao (Raymond) Min

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## EDUCATION

**Columbia University in the City of New York** New York, NY

*M.A. Candidate in Math of Finance* ***GRE Quant: 170/170*** *2016.9- 2017.12(Expected)*

- **Relevant Coursework:** Programming for Quant& Computational Finance/ Numerical Methods in Finance/ Multi-asset Portfolio Management/ Stochastic Methods in Finance/ Math Finance Practitioners Seminar/ Intro to Math Finance/Stochastic Process- Applications/Time-Series Modeling /Hedge Funds Strategy & Risk

**University of California, Los Angeles** Los Angeles, California

*B.S in Applied Mathematics* ***GPA: 3.65/4.00 Major Core GPA: 3.79/4.00*** *2012.09*-2016.03

- **Relevant Coursework:** Differential Equation/Applied Linear Algebra/Probability/Mathematical Modeling/Numerical Methods/Computational Stats/Machine Learning/Calculus/Econometrics
- **Honors:** Awarded the UCLA Math Department Dean's Honor List for 5 times
- **Awards:** Led a team to win the Championship Title of the 2nd Annual UCLA BAS's Case Competition in 2013
- **Organization:** General Partner of C&W Capital, a student-run investment organization at UCLA

## PROJECTS

**Kaggle's Yelp Restaurant Photo Classification Project** Los Angeles, California

- **Multi-Label Image Classification**: Use of Deep Learning Frame Caffe in python
- **Procedure**: Use of Caffe for Image Recognition and Feature Extraction; Use of PCA, Log-Regression for Dimension Reduction and Classification to automatically classify restaurants into different categories
- **Final Score**: 73% (ranked Top 10% on Public Leaderboard with Lowest: 36% and Highest: 82%)

## EXPERIENCE

**Cloud and Wind Global Management** Shanghai, China

*Summer Analyst* 2016.07 – 2016.08

- **Portfolio Construction**: Created a Multi-Regression Model using Market-Neutral and Factor-Neutral Strategy to construct C&W's Portfolio of FOF business
- **Grading Scheme:** Innovated and Standardized a Grading Scheme for Hedge Funds Selection based on Investment, Operations, Risk and Performance factors

**JD Finance** Beijing, China

*JD RUN Summer Analyst* 2015.06– 2015.08

- **Strategic Consulting**: Strategic Consulting for JD Finance's Credit Business Expansion into Chinese Rural Area
- **Factor Modeling**: Created a Naïve Bayesian Machine Learning Model with 1.6 million user transactions' data to classify users' credit behavior and successfully lower the Bad Debt Rate by 30% in 1 month

**Totumwealth LLC** Los Angeles, CA

*Quant Analyst Intern* 2015.01 – 2015.06

- **Asset Allocation**: Created an Asset Allocation Model to automatic generate Portfolios for buy-side clients
- **Risk Decomposition**: Developed a Risk Decomposition Regression Model to successfully correlate and break down over 1000 Mutual Funds' performance into US Stock Sectors, Market Caps and other Factors

**Citibank** Shanghai, China

*Trade and Treasure Dept. Summer Analyst* 2013.06 – 2013.09

- **Asset Management**: Monitored Bank's Asset, Equity and Debt on daily basis under PBOC's regulation
- **Risk Management**: Participated in Global Deal Review Process and evaluated potential deals under various Risk Measures such as LIBOR/SHIBOR/Company's Credit Ratings
- **Trade Finance**: Facilitated and Promoted Citi's RMB Cross-Broad Transaction business overseas

## Skills

- **Skills:** Matlab (Advanced); R (Advanced); Python; C++; Excel VBA; Bloomberg; Morningstar