Xuetao Hu

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EDUCATION

Columbia University **New York, NY**
M.A. in Mathematics of Finance *Sep 2016 - Dec 2017 (expected)*
- Coursework: Stochastic Process, Time Series, Financial Risk Mgmt., Programming for Quant

City University of Hong Kong **Hong Kong**
B.B.A.(Hons) in Finance, Minor in Mathematics, GPA: 3.98/4.3 *Sep 2012 – Jul 2016*
- Relevant Coursework: Derivatives and Risk Mgmt., Option Pricing, Econometrics, ODE, PDE

University of British Columbia **Vancouver, BC**
Academic Exchange, GPA: 3.98/4.3 *Sep 2014 – Dec 2014*
- First Place in UBC Putnam Quarter Mathematics Competition

WORK EXPERIENCES

DV Trading LLC **New York, NY**
Intern, Quantitative Research *Feb 2017 - present*
- Conduct research on various quantitative pricing models, and implement the models in C++ (ongoing)

HF Financial Group **Hong Kong**
Intern, Asset Management *Jul 2016 - Aug 2016*
- Researched target bio-tech companies in terms of company overview and blueprint, completed financial analysis based on 30+ reports, and organized reports to be distributed to the whole team
- Independently built models and interfaces to back-test a trading strategy by exploiting the mean-reverting behavior of the largest losers during either day (open-to-close) or night (close-to-open) periods
- Performed statistical analysis and delivered graphic reports of portfolio composition and risk, and presented the results to clients
- Assisted with senior investment advisor to make memo for trading record, compiled and organized data by VBA to manage customer relationship

SHENWAN HONGYUAN Securities **Jiangsu, China**
Intern, Fixed Income *Jun 2015 – Jul 2015*
- Worked on a 1.3 billion RMB revenue bond issuing project used for shantytown renovation
- Analyzed the companies' financial statements and capital structure to assess the repayment ability
- Assessed bond risks including market risk and credit risk, and mitigated the risks by designing amortization schedule, forecasting the project cash flow and setting a guarantee company
- Assisted with writing feasibility analysis report and bond pricing report

SCHOOL ACTIVITIES

Research Assistant, Dept. of Economics and Finance
- Accessed online 10-K/10-Q reports of 1000+ companies with Python from SEC website
- Extracted information of company long-term debt with regular expression and Beautiful Soup

Research Assistant, Dept. of Architecture and Civil Engineering
- Developed an Excel add-in with VBA to generate equivalent data in engineering application
- Implemented Monte Carlo Simulation and numerical integration (adaptive Simpson's method)

SKILLS AND INTERESTS

Skills: CFA Level II Candidate, C++, Python, MATLAB, R, VBA
Languages: Mandarin (Native), English(Fluent), Cantonese(Conversational)
Activities: Volunteer at CYEP for 4 years, Mentor at Coursera (course: Econometrics)