

XINYI (CINDY) WANG

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EDUCATION

Columbia University

New York, NY

MA in Mathematics of Finance

Expected 12/2017

Courses: Stochastic Process, Hedge Fund Strategies & Risk, Statistical Inference & Time Series modeling, Numerical Methods in Finance, Programming for Quantitative and Computational Finance(C++)

Peking University

Beijing, China

BA in Economics (Dual Degree)

09/2014-06/2016

Courses: Financial Theories, Econometrics, New Institutional Economics, Financial Accounting, Growth Economics, etc.

Membership: China Center for Economic Research Club

Beijing Institute of Technology

Beijing, China

BS in Statistics, overall GPA 88/100 (ranking top 1/24)

09/2012-06/2016

Courses: Analysis of Financial Time Series, Object-Oriented Programming (C++), Data Structure, etc.

Honors: National Scholarship(2%), National Second Prize in ICBC Bank Products Innovation Design Competition, etc.

Computer Skills

C/C++(5-year), R(5-year), MATLAB(5-year), Python, SPSS, Stata, MySQL, Bloomberg, Photoshop, and Microsoft Office

- Used C++ to create self-contained Excel add-ins, and implement financial models like Black-Scholes pricing
- Realized simplified games: Othello(C++), 2048(C++), Hangman(Python), Scrabble(Python)

PROFESSIONAL EXPERIENCE

SHENYIN & WANGUO Securities Research

Beijing, China

Intern Analyst, Development Research Department

08/2015-02/2016

- **Financing Project:** Built DCF model to evaluate corporation values using Excel; conducted bottom-up research on fundamentals of target companies under coverage, based on growth potential, company strategy and financing opportunities; designed presentation materials for associate
- **Preferred Stock Project:** Reviewed and analyzed financial statements and historical transaction data to assess the risk in issuance process of preferred stock for multiple corporate clients; built Bloomberg formula to monitor daily preference share prices and analyzed the risk exposure
- **Alternative Investment Project:** Built grading models of industries, products and countries to allocate insurance fund using Excel(VBA) and studied various types of financial derivatives and investments
- **Asset Allocation Project:** Monitored industry trends, calculated industry average ratios, collected macroeconomic indexes and analyzed the effect of economic policies

Peking University

Beijing, China

Research Assistant, Dr. Dayuan Hu

11/2015-06/2016

- **Empirical Study on VaR and CVaR:** Evaluated VaR and CVaR of CSI 300 Index using historical method, variance-covariance method and Cornish Fisher expansion using Matlab and discussed strengths and weakness of each method
- **Analysis on People's Investment Willingness in 2015:** Led a team of four RAs on quantitative research for CCTV: *Everyone's Voice, Everyone's Life 2014-2015*; built and tested regression models using Stata to analyze the relationship between investment orientations and macroeconomic indexes
- **Statistical Modeling Research on Incomplete Data of Atmospheric Particulate Matters:** Built a linear model and conducted multiple linear regressions with SPSS and Bayesian estimation with R language to figure out the relations between indexes like PM10, PM2.5, and calculate the predicted value of missing data

CITIC Bank

Beijing, China

Intern, Banking Department

08/2014-09/2014

- Provided consulting services to clients about profit opportunities in certain market sectors
- Evaluated clients' payoff ability by analyzing their credit record, personal wealth and income, marital status, etc.

BIT Student Union

Beijing, China

President of the Student Union and Minister of the Public Relations Department

09/2012-06/2015

- Collaborated and coordinated with inner departments and other associations to organize various activities
- Contacted local enterprises and received 6600 RMB fund and various goods to support activity organization
- Held a three-month Rights Proposal Competition and handed in over 40 effective proposals to the president

OTHER SKILLS & INTEREST

- Playing basketball(team leader), extreme sports, long distance running, swimming, diving, singing, travelling