Haoxin (Hertha) Wang

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EDUCATION

Columbia University in the City of New York, *Master of Mathematics of Finance* Expected February 2018

- Coursework: Stochastic Process, Statistical Inference/Time Series, Introduction to the Mathematics of Finance, Multi-asset Portfolio management, Hedge Fund Strategies and Risk Management, Fixed Income Portfolio Management

Beijing Normal University, *Bachelor of Economics, Minor in Mathematics* September 2012 - July 2016

- Coursework: Linear Algebra, Partial Differential Equations, Probability Theory, Statistics, Real Analysis, Econometrics
- Chinese Government Scholarship Holder (Top 0.7%)

PROFESSIONAL EXPERIENCES

China International Capital Corporation, *Part Time Assistant*， Beijing, China December 2015 - March 2016

- Assisted building financial models using excel and calculated revenue, growth rate of global games market using WIND.
- Conducted market research of 11 newly emerging Visual Reality companies in China including products and profit model.
- Generated animation movie industry's daily reports by maintaining news update of first-run animated movies, film-making companies, and recorded government's approval toward newly animation movie.

Standard Chartered Bank (China) Limited, *Financial Analyst Intern,* Beijing, China July - September 2015

- Facilitated client management by classifying liability data in portfolio report and calculating annual investment returns.
- Analyzed conditions and trends of target industry and devised peer comparison report by risk volatility transition matrix among clients and their listed peers.
- Monitored CGGC's sanction process from World Bank and drafted risk controlling suggestions which were adopted to help maintaining clients' public impression.

Ernst & Young *Team Leader in Summer leadership program,* Beijing, China July 2015

- Worked out a sales-declining solution for a beverage company by space coordinate system as a team leader, team size 6.
- Presented sales promoting plans and financing strategies for a beverage company, which led to return offer.

PROJECT EXPERIENCES

Portfolio Management and Hedge Fund Strategies study, New York, NY September 2016 - Present

- Managing a simulated $500 million stock and fixed income portfolio and utilizing Bloomberg to update weekly P&L.
- Trading oil using momentum strategy after variance ratio test and push-response test.
- Simulating swap spread arbitrage and statistical arbitrage strategies and implementation using python.

Regional Undergraduate Research Project, *Research Assistant,* Beijing, China September 2013 - May 2016

- Evaluated educational expansion policy' effects on intergenerational income liquidity using difference-in-difference model.
- Analyzed factors determining immigrant families' children accompanies choices by Multivariate Probit regression model.
- Utilized Stata to combine data within CHNS and CHIP databases.
- Designed quantization standard of questionnaire and issued market development plan on cinema consumption of the elderly.

Interdisciplinary Contest In Modeling, *Meritorious Winner,* Beijing, China February 2015

- Designed Sustainable Measurement System of 42 countries using principal components analysis and grey prediction.
- Formulated a 20-year sustainable development plan for Nepal using matlab, took risk of earthquake and war into account.

SKILLS

- Computer Expertise: Python, Matlab, Excel, Stata, Bloomberg; C++
- Language Ability: English (TOEFL:110 GRE: 326), Mandarin(Native)