Yanjie (Ethan) Lei

(917) 714-7220 • yanjie.lei@rochester.edu

MATHEMATICS, FINANCE AND ECONOMICS EDUCATION

UNIVERSITY OF ROCHESTER ROCHESTER, NY
B.A. in Economics and B.S. in Mathematics with Distinction **May 2014**
- Mathematics GPA 3.90, Economics GPA 3.78, Overall GPA 3.76/4.0 (Dean's List)
- University Debate Team (Novice Prize in 2013 National Debate Tournament), Cycling Club, *Campus Times* Photographer
- Select Coursework: Investments, Programming in Java, Econometrics, Applied Econometrics, Honors Financial Mathematics, Behavioral Economics, Pricing Strategy, International Economics and Operations Research.

UNIVERSITY OF CALIFORNIA, SAN DIEGO SAN DIEGO, CA
Mathematical Economics **Fall 2011 – Spring 2012**
- Exchange student, GPA3.93/4.0 (Provost Honors, Invited to Phi Beta Kappa)

UNIVERSITY OF AUCKLAND AUCKLAND, NEW ZEALAND
Economics, Finance **Fall 2010 – Spring 2011**
- GPA 7.8/9 (4.0 US Equivalent) Student Representative of the year 2010 and 2011

FINANCE, FINANCIAL SERVICES AND GENERAL BUSINESS EXPERIENCE

MORGAN STANLEY NEW YORK & ROCHESTER, NY
Wealth Management Intern **June 2014 – Present**
- Conducted qualitative and quantitative market research on Chinese capital investing in U.S. equities.
- Coordinated with WMD Hong Kong Operations, developing solutions to private banking clients.

UNIVERSITY OF ROCHESTER ROCHESTER, NY
Research Assistant **June 2013 – May 2014**
- Employed applications in Markov Random Fields (MRF) and Monte Carlo simulation in Matlab for operation management.
- Created functions in Matlab for MRF applications and inner-model maneuvers to be used in the study.

HARVEST FUND MANAGEMENT BEIJING, CHINA
Summer Analyst, Fixed Income Research Division **June 2012 – August 2012**
China's largest mutual fund and asset management firm.
- Provided preliminary analyses on bond products (YTM, Duration, and Convexity).
- Monitored policy and regulation updates and reported to fund managers.
- Benchmarked corporate bonds sales performance, referencing market multiples to analyze abnormal sales patterns.
- Prepared pitch books for new corporate bond issuance to targeted clients.

CHINA MINSHENG BANK SHIJIAZHUANG, CHINA
Assistant Financial Analyst, Institutional Sales Group **June 2011 – September 2011**
China's biggest privately held bank, ranked No. 62 in the 2012 World Top 1000 Banks.
- Assisted ISG to prepare and present short-term solutions ranging from 3 weeks to 1 year to institutional clients.
- Used indexed data and internal reports to pre-evaluate potential clients' position, connecting clients with sales professionals.
- Presented and closed deals up to $330 million.

ACADEMIC RESEARCH PROJECTS

- *Econometrics Term-Paper "The Impacts on the Individual Investing Behavior of 08' Financial Crisis":* Employ ARMA, GARCH, GJR and ML-ARCH model to analyze the data before and after 08' crisis, detect the presence of ARCH effect, leverage effect and Unit Root for model fitness and stationarity. **Awarded Special Achievement Upon Degree Conferment**
- *Independent Research on Efficient Market:* Researching 1960's Efficient Market Hypothesis, demonstrating the autocorrelations in the time-series data of the stock market.
- *Project in Monte Carlo Simulation:* Matlab simulation model for pricing American options using Monte Carlo Simulation.
- *Java programmed Retirement Planning Model:* eight-factor planning model based on age, salary, daily spending pattern, life expectancy, retirement age, investment earnings, inflation rate, spending pattern after retirement.

QUANTITATIVE AND FINANCIAL QUALIFICATIONS

- Strong analytical, quantitative and research skills with ability to interpret financial statements, forecast economic impacts, perform benchmarking and hedging analysis, and collaborate on complex financial and economic problems.
- Expertise using Excel, Word, PowerPoint, familiarity with Matlab, Python, Stata, Java, SAS, SQL and Bloomberg Terminal.
- Knowledge of valuation techniques (DCF, TM), LBO, credit risks, hedging strategies (Long/Short), financial modeling, and investment instruments such as Equities, Options, Futures, Fixed Income, Derivatives and Commodities.
- Excellent interpersonal skills with language fluency in English, Mandarin and conversational abilities in Japanese and Russian.
- Exceptionally team-friendly, driven and determined personality with ability to learn new concepts quickly.