
Patrick Ding

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Education	Princeton University , Princeton, NJ Degree: BSE in Operations Research and Financial Engineering, with Honors Certificate in Applications of Computing GPA: 3.58 Coursework includes: Machine Learning, Bayesian Statistics, Regression and Time Series, Finance, Probability and Stochastic Systems, Algorithms and Data Structures, Optimization	June 2015
Experience	AllianceBernstein , New York, NY <i>Associate, Multi-Asset Solutions</i> <ul style="list-style-type: none">Modeled expected returns of index options and variance swapsDeveloped new Matlab framework and infrastructure for backtesting option strategies AllianceBernstein , New York, NY <i>Intern, Multi-Asset Solutions</i> <ul style="list-style-type: none">Conducted research on currency exchange rate volatility strategies<ul style="list-style-type: none">Collected and analyzed currency options data using Matlab and ExcelBacktested trading strategies involving currency variance swapsPresented results to audience including CIO Educational Testing Service , Princeton, NJ <i>Intern, Data Quality Services</i> <ul style="list-style-type: none">Used statistical methods to show the value of Data Quality Services department to ETS<ul style="list-style-type: none">Applied reliability analysis using SAS to gauge exam administration and scoring qualityConducted survey to measure cost and time savings for ETS due to Data Quality ServicesCreated prototype of web portal for showing data quality statistics using HTML and CSSPresented results at company-wide symposium	June 2015 – Present June – August 2014 June – July 2013
Research	Predicting Equity Index Volatility with Text Information <i>Senior Thesis</i> <ul style="list-style-type: none">Study the effectiveness of using various text sources to forecast equity index volatility Effect of Bedrock Age on Earthquake Frequency <i>Geoscience Seminar</i> <ul style="list-style-type: none">Conducted statistical analysis of earthquake data using Matlab and ArcGIS	September 2014 – April 2015 November 2011 – January 2012
Activities	Residential College Peer Tutor , <i>Tutor</i> <ul style="list-style-type: none">Teach students statistics, probability theory, and computer science Flute <ul style="list-style-type: none">Orchestras, bands, in high school and college	September 2012 – May 2015 2003 – Present
Skills	Computer: R (Rcpp, ggplot2), Matlab, Python, C, Java, Microsoft Office, SQL, Javascript Language: Conversational Mandarin Chinese	