

YAO CHEN

Willing to relocate

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OBJECTIVE

Design and develop mathematical models, using techniques of financial analysis, to analyze data and optimize portfolio returns.

CAREER SPECIALTIES

- Data Training and Analysis
- Market Risk Management Analysis
- Front Desk Structure
- Operations Research

WORK EXPERIENCE

GuoSen Securities Co. Ltd – Shenzhen, China. (*May '11 – August '11*)

Financial Analyst at Investment Banking Department

- Assisted manager to initialize public offering of Hunan Hui Yi Pharmaceutical Machinery Co., Ltd. Responsibilities include developing valuation formulas for two-phase security trust, collecting current financial statement of real estate company, conducting survey in construction worksite, evaluating project process, and negotiating with contract details.
- Conducted investigation and analysis on strategy of using co-integration properties of two future contracts to arbitrage.
- A member of IPO team, which consisted of CEO, CFO, CPA, attorney, and asset evaluation institutions, to select underwriters and decide the price of initial application stock.
- Evaluated company investment profile to maximize profit while avoiding potential losses using dividend discount model and discount cash flow model.

Ping An Insurance Company of China – Guangzhou, China. (*July '10 – Sep '10*)

Sales Assistant at Department of Banking Insurance

- Applied MS SQL Server to design and develop an intermediate data platform to improve the working efficiency of sales team.
- Evaluated marketing activities in a customer retention project by using data base method to analysis.
- Performed monthly update of sales records to ensure data accuracy.

Wenling Bureau of Statistics – Wenling, China. (*Jun '08 – Sep '09*)

Data Analyst

- Applied simulation and statistical techniques to performance extensive analysis, such as sensitivity analysis, capacity analysis and stress analysis, on excess returns.
- Developed linear regression model to forecast the future's excess returns.
- Helped to collect the weekly market observer and collaborated data on the annual investment report 2008 and 2009.

CERTIFICATIONS

CFA Level I Candidate, CFA Institute, New York City, NY, 2011

SOFTWARE SKILLS

- **Databases:** SQL Server, IBM Molder
- **Languages:** Visual Basic, EXCEL/VBA, C/C++, JAVA, MATLAB, Maple
- **Business Intelligences:** Bloomberg
- **Statistical Packages:** SAS, SPSS, Eviews, R/S-Plus, Python, Perl, Stata

- **Office Productivity:** MS Office, MS Visio
- **Operating Systems:** Windows 7/VISTA/2000/ NT/ XP, MS-DOS

AWARDS AND HONORS

- **Outstanding Undergraduate Thesis**, Sun Yat-sen University, Guangzhou, China, 2010
- **Scholarship for Academic Excellence**, Sun Yat-sen University, Guangzhou, China, 2008-2009
- **Scholarship for Academic Excellence**, Sun Yat-sen University, Guangzhou, China, 2007-2008

EDUCATION

M.A., Quantitative Finance, Rutgers Business School, Rutgers University, Newark, NJ, Expected Date of Graduation: June, 2012 (GPA: 3.9)

- Major courses: Investment Analysis and Management, Operations Research, Stochastic Analysis, Time Series, Numerical Analysis, Financial Modeling, Risk Management, etc.
- Research: Conducted empirical analysis on CAMP and Fama-French three-factor model, researched on excess return using price momentum and factor models, and practiced portfolio construction and optimization using Matlab. Programmed option pricing model, GARCH model and Spline Interpolation using VBA.

B.S., Statistics, Sun Yat-Sen University, Guangzhou, China, July 2010 (GPA: 3.7)

- Major courses: Numerical Analysis and Scientific Computation, Algorithm Design and Analysis, Numerical PDE, Asymptotic and Perturbation Methods, Applied Mathematics, Functional Analysis, etc.

PUBLICATIONS

- **Chen, Y.**, “Problems that Small Businesses are Faced and Potential Solution,” Southern Forum, Shenzhen, Guangdong, April 2009 (in Chinese).
- **Chen, Y.**, “Survey on Pilot Loans for Small Businesses in Wenling City,” *Zhejiang Statistics*, Hangzhou, Zhejiang, May 2009 (in Chinese).

TECHNICAL REPORTS SUBMITTED TO INDUSTRY

- **Chen, Y.**, “Investigation Report of Hunan Hui Yi Pharmaceutical Machinery Co., Ltd.,” *GuoSen Securities Co. Ltd*, Shenzhen, Guangdong, August 2011.
- **Chen, Y.**, “Rating agencies report of Hunan Hui Yi Pharmaceutical Machinery Co., Ltd.,” *GuoSen Securities Co. Ltd*, Shenzhen, Guangdong, August 2011.

PROFESSIONAL ACTIVITIES AND SERVICES

Member of International Association Of Financial Engineers