SHUYUE FU

1905 N Lincoln Ave #201, Urbana, IL, 61801 | sfu11@illinois.edu | 217-974-5798

EDUCATION

University of Illinois at Urbana-Champaign Urbana, IL
Candidate for Master of Science in Financial Engineering *Aug 2015 – Dec 2016*
Cumulative GPA: 3.91/4.0
Relevant Coursework: Financial Computing in C++, Stochastic Calculus, Numerical Methods in Finance
Optimization in Finance, Machine Learning, Risk Measures and Management

Shanghai University of Finance and Economics Shanghai, China
Bachelor of Science in Financial Engineering *Aug 2011 – Jun 2015*
Cumulative GPA: 3.65/4.0
Achievements & honors: Third Class Scholarship; Vice President of English Salon Club; Excellent Student
Relevant Coursework: Mathematical Analysis, Programming in C++, Probability Theory, Stochastic Processes

EXPERIENCE

Chicago Mercantile Exchange **Chicago, IL**
Practicum Student *Jan 2016 –NOW*
- Rebuild limited order book into an easy-processed structure and carried out trade matching using python
- Identified and analyzed the hidden order placement within the limited order book (iceberg orders)
- Modeled high-frequency limited order book dynamics with machine learning algorithms (SVM, ANN and Logistic Regression) using python and compared various algorithm with decision tree algorithm
- Make weekly reports and presentations to the mentor in CME

Industrial Bank Co., Ltd **Shanghai, China**
Quantitative Intern in bond trading team *Dec 2014 – May 2015*
- Coded a VBA program to identify arbitrage opportunities on split funds (a structured product in China), Achieved an 82% winning rate on historical data through back testing;
- Assisted traders directly to revise team's risk control program and term-structure program
- Designed a bond valuation program to track daily returns and gains & losses of team's bond portfolio
- Performed initial due diligence with the team and made credit risk reports on more than 30 bonds

Howbuy Investment Service Company **Shanghai, China**
Summer Intern *Jul 2013 – Oct 2013*
- Conducted quantitative and qualitative analysis on mutual funds to identify their potential performance
- Calculated key performance index of funds like maximum drawdown, rolling performance using Matlab
- Drafted pitch books using PowerPoint for road shows of new funds and participated in the presentation

QUANTITAITVE PROJECT

Pricing European/American Options and Exotic Options **Urbana, IL**
*Course project of Financial Computing implemented with **C**++* *Aug 2015 – Dec 2015*
- Implemented Monte-Carlo simulation, dynamic programming, binomial model and Fast Fourier Transform technique for option pricing; Utilized memoization technique to speed up the C++ program
- Optimized binomial model for American-Asian option with Hull-White Interpolation Algorithm

China Undergraduate Mathematical Contest in Modeling **Shanghai, China**
Team leader *Sep 2013 – Oct 2013*
- Won **Third Prize nationwide** and First Prize in Shanghai. (**Top 8% nationwide**)
- Applied Monte-Carlo Simulation and built a model based on Poisson Process to optimize the traffic system.

ADDITIONAL INFORMATION

Language: English (Proficient), Chinese (Native)
Computer: C++; VBA; Python; Matlab; R; SQL; Access; Bloomberg; Wind
Certifications: FRM Level I**; CFA Level II candidate**