Chen Guo

Address:1763 Cram Circle Apt 07, Ann Arbor, MI 48105
Tel: 734-846-9392 E-mail: guochen@umich.edu

EDUCATIONAL BACKGROUND

University of Michigan, Ann Arbor *09/2015 – Present*
- Master of Science in Quantitative Finance & Risk Management

Beijing University of Posts and Telecommunications (BUPT) *09/2011 – 07/2015*
- Bachelor of Science in Mathematics and Applied Mathematics

Awards and Honors
- Scholarship for Outstanding Academic Performance, BUPT *2012, 2013, 2014*

PROFESSIONAL EXPERIENCE

J&J Assets Management Co. Ltd., Sino Real Estate Investment Service Group, Shanghai *07/2014-08/2014*
Intern, Department of Trust
- Assisted to corporate due diligence and analyzed potential risks, introducing option pricing model to determine the value of stock options served as collateral
- Integrated data survey on trust settlors and prepared for the feasibility report of trust financing projects

WY-Fund, Beijing *01/2014-02/2014*
Intern, Department of Research
- Conducted data validation of investment portfolio by programming to calculate several indicators of fund portfolio using Matlab and improved algorithm of some indicators by studying recent 3 years fund traction information
- Assisted in strategizing the construction process of fund pool by studying quantitative research reports delivered by securities companies and placement prospectuses delivered by fund companies

PROJECTS & SEMINARS

Project: Stochastic control and financial problems related to lévy process-driven backward stochastic differential equations
- Employed the theory of backward stochastic differential equations to work out problems relating to maximize expected utility of dynamic storage investment in financial market driven by lévy process

Course project: Time Series Analysis
- Conducted time series modeling research on yield of gold in 490 continuous trading days obtained a well-fitted GARCH model using R language

Seminar: Financial Asset Pricing, Chinese Academy of Science *09/2014-02/2015*
- Developed knowledge on *Financial Asset Pricing Theory, Claus Munk* and discussed practical applications of theories combined with China's national conditions

Seminar: Stochastic Calculus for Finance, BUPT *09/2014-02/2015*
- Learned application of stochastic process and calculus in analyzing financial activity, acquired related financial terms

PROFESSIONAL SKILLS

- Programming Languages: C++, R, Python, Matlab, MySQL
- Scientific Softwares: Mathematics, SAS, SPSS, LaTeX
- Languages: Mandarin, English