

# Chen Guo

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## 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