# 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