

## SHUHUI CHEN

224 Albany St Apt #186 • Cambridge, MA 02139  
(434) 249-9828 • shuhui.chen@sloan.mit.edu

### EDUCATION

---

#### MIT SLOAN SCHOOL OF MANAGEMENT

Cambridge, MA

*Candidate for Master of Finance, June 2013*

2012 - Present

- Coursework: Business Analysis using Financial Statements, Advanced Corporate Finance, Corporate Financial Accounting, Proseminar in Corporate Finance/Investment Banking, Investments, Valuation, Analytics of Finance, Applied Fixed Income Strategies, Options and Futures Markets
- Vice President of Communications of Quantitative Finance Club, Executive Team Member of MIT Asian Career Fair Publicity and Marketing Group, Member of Investment Management Club and Sloan Women in Management

#### UNIVERSITY OF VIRGINIA

Charlottesville, VA

*Master of Arts in Economics*

2010 - 2011

*Bachelor of Arts in Mathematics & Economics, High Distinction* GPA: 3.8/4.0

2007 - 2010

- Coursework: Microeconomics/Macroeconomics Theory (Ph.D. level), Econometrics, International Trade, Economic Development, Java Programming, Stochastic Processes, Probability, Statistics, Real Analysis
- Distinguished Major in Economics (Top 12 in Economics), Echols Scholar Research Grant (Top 10 projects), Echols Scholar (Top 10% of the class), Intermediate Honors & Dean's List
- Undergraduate Admission Interviewer and Mentor Programs, Musicians on Call, Math Club

### EXPERIENCE

---

#### INTEGRATED FINANCIAL ENGINEERING INC.

Rockville, MD

*Financial Engineer*

2011 - 2012

- Produced credit scorecards, validated models, and conducted univariate and multivariate analysis with over 4 million mortgage loans processed by Fannie Mae Automated Underwriting Systems (AUS) in SAS on UNIX
- Coordinated with senior economists and lawyers on the client's side to complete AUS Fair Lending analysis report
- Forecasted mortgage loan volumes and performance for Federal Housing Administration (FHA) Mutual Mortgage Insurance Fund (MMI) using volume model and over 27 million FHA mortgage loans between 1975 and 2012
- Estimated economic value of MMI under optimistic and pessimistic economic scenarios through stochastic runs
- Produced Executive Risk Summary report for projected risk and economic value of FHA mortgage fund
- Wrote Ginnie Mae Monthly Capital Markets Report in collaboration with PwC

#### DARDEN SCHOOL OF BUSINESS, UNIVERSITY OF VIRGINIA

Charlottesville, VA

*Research Assistant for Professor Michael J. Schill*

2010 - 2011

- Researched the difference in equity market valuation between U.S. railroad stocks listed in domestic exchanges and those listed in foreign exchanges from 1870 to 1940
- Built a database using 60 years of financial data and stock exchange listing events for approximately 50 public U.S. railroad companies

#### THE RURAL HEALTH CARE RESEARCH CENTER

Charlottesville, VA

*Summer Analyst*

Summer 2010

- Analyzed the supply of rural healthcare services and explored options to improve quality of the service using 1000 rural healthcare providers and 3.1 million U.S. rural households data

### WORKING PAPER

---

#### DEMAND FOR CONSUMER DURABLES IN CHINA

*Co-authors: Merrill Bankard Professor Steven Stern, University of Virginia; Professor Ping Yan, Peking University*

- Constructed a demand function for Chinese rural durables consumption using dynamic modeling and simulation on national home appliance sales data in Matlab and Stata
- Presented paper "Demand for Consumer Durables in China" in the *International Symposium on Contemporary Labor Economics* at Xiamen University, China

### SKILLS AND INTERESTS

---

- CFA Level II candidate
- Computer Skills: SAS, Matlab, STATA, SQL, Java, Excel, Access, LaTeX
- Interests: Yoga, Piano, Hiking, Kayaking, Sailing