**Max Chen**

196 Cambridge Ave #2 ∙ Jersey City, NJ 07307 ∙ (909) 618-2863 ∙ maxchen1220@gmail.com

**EDUCATION**

**Program*: Master of Science in Financial Engineering***

**Stevens Institute of Technology,** Hoboken, NJ 8/14~12/15

**Program*: Bachelor of Arts in Finance***

**California State University of Fullerton,** Fullerton, CA 1/11~6/13

**EXPERIENCE**

**Fannie Mae,** Washington, DC 2/16~5/16

*Financial Data Analytic Intern*

* Conducted credit analysis using advanced methods and tools of aggregated data
* Produced risk-rating scores using company's risk rating engine as well as personally generated models and techniques
* Developed visualization dashboards to translate deep sets of data into easily digested using Shiny and Tableau

**Accenture,** Hoboken, NJ 9/15~12/15

*Internship*

* Planned and executed research and development on household wealth prediction model
* Built an interactive tool using ”Shiny” package in R where individual person or relative companies to estimate individual wealth level, or estimate the wealth of certain location

**Dataframe,** Chino, CA 3/14~7/14

*IT Consultant/Network Administrator*

* Provided advice and support to all users including printing, software and hardware related issues
* Troubleshot network, systems and applications to correct malfunctions and other operational issues

**Rising Real Estate Group,** Brea, CA 9/12~12/12

*Real Estate Coordinate Intern*

* Prepared due diligence on residential properties to minimize the risk of default
* Analyzed competitor’s marketing and sales materials to determine if properties has positive return on equity

**East West Bank,** Walnut, CA 1/11~8/11

*Customer Service Representative*

* Oversaw 20-25 customers transitions each hour with no mistake through patience, attention to detail, and ability to follow company procedures

**PROJECTS**

**Fannie Mae,** Washington, DC

*Prepayment Model with Machine Learning*

* Cleaned data from Netezza data warehouse using Netezza SQL scripts and loaded data into R
* Applied principal component analysis technique to transform data and reduce data demission
* Built prepayment probability model with logistic regression and random forest

**Stevens Institute of Technology,** Hoboken, NJ

*Monte Carlo Simulation in C++*

* Estimatied both VaR and CVaR with Monte Carlo Simulation
* Optimized Monte Carlo Simulation speed in parallel computation

**California State University,** Fullerton, CA

* Analyzed financial statements from the perspective of the financial analyst and creditor to evaluate company’s financial performance

**CERTIFICATE**

* Bloomberg Equity Essential 8/14
* Rice University, An Introduction to Interactive Program in Python 12/13

**SKILLS**

* R, SQL, C++, Python, SAS, Bloomberg, MS Office (Excel, Word, PowerPoint, Outlook)
* Fluent in English and Chinese