**Max Chen**

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**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 5/16~Present

*Financial Economist*

* Own key dashboards/reports and reporting process using SAS, SQL, R, Excel, Tableau recommend practical solutions and communicate short-term needs to improve performance target
* Partnered with department manager and technical team to transition manual business process to an automated production system
* Gathered requirements for re-design of production database, resolved reporting errors and technical issues

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

*Financial Data Analytic Intern*

* Built prepayment probability model by using machine learning technique to enhance the ability of tracking high prepayment loans
* 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*

* 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*

**PROJECTS**

**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

**CERTIFICATE/** **STATMENT OF ACCOMPLISHMENT**

* Bloomberg Equity Essential 8/14
* Rice University, An Introduction to Interactive Program in Python 12/13
* Machine Learning Foundations: A Case Study Approach 5/16

**SKILLS**

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