Mengting Xia

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EDUCATION

University of Michigan *Ann Arbor, MI* *Sep. 2016 – Dec. 2017*

Master of Science in **Quantitative Finance and Risk Management**

Key Courses: Numerical Methods with Financial Applications, Discrete State Stochastic Processes, Advanced Financial Mathematics, Applied Statistics.

Dalian University of Technology *Dalian, China* *Sep. 2012 – Jul. 2016*

Bachelor of Science in **Mathematics and Applied Mathematics**

Key Courses: C++ Programming, Statistics and Probability, Stochastic Process, Micro-economics.

Honors and Rewards:

- Feb. 2014 3rd prize at Mathematical Contest in Modeling
- Oct. 2013 Dalian University of Technology Excellent Scholarship

PROFESSIONAL EXPERIENCE

Private Equity Department CITIC Capital Partners Limited *Shanghai, China* *Jun. 2017-Aug. 2017*

- Focused on education and finance industry, collected information about those stocks which purchased education and training companies, found potential target companies and made reports.
- Analyzed the target companies, calculated some useful data and recorded some important operations, such as merger and acquisition at education field and development of the companies.
- Researched US education and training at its market situation, development, potential risk and so on. Extracted key information and wrote a report.

Trade Banking Department Bank of China *Nantong, China* *Aug. 2015-Sep. 2015*

- Checked data and organized materials, vouched and offset the balance. Mastered different kinds of financial products in Bank of China.

RESEARCH EXPERIENCES

Portfolio modeling project *Feb.2017 –present*

- Building a Monte Carlo simulation of financial markets, which is based on a method used by MSCI/Riskmetrics, relevant to a client portfolio.
- Analyzing the forecasted distribution of P&L.

Parameter estimation for a class of autoregressive conditional heteroscedasticity models *Sep. 2015 –Jul. 2016*

- Utilized a modified recursive least squares algorithm to estimate the coefficients of power ARCH models.
- Analyzed statistical properties of the algorithm-unbiasedness, covariance.
- Estimated the coefficients of power-transformed and threshold GARCH models.

Structure design and algorithm of the Spiking Neural Networks *Jan. 2014- Jan. 2015*

- Employed the use of pulse excitation intensity, the fuzzy logic and the mathematical tools,
- Provided a new network architecture for SNN, accelerated the convergence speed of learning process and improved the accuracy and precision of the training.

ACADEMIC ACTIVITIES

School of Innovation and Entrepreneurship *Oct. 2013-Oct. 2014*

Learned to use Matlab and apply mathematical instrument to the real problems. Practiced mathematical modeling in several competitions held by Dalian University of Technology.

Loo-Keng Hua Class *(held by Chinese Academy of Science)* *Mar. 2013-Sep. 2014*

Finished more difficult and extensive courses in main Mathematical courses. Continued learning further courses, such as Stochastic Process, Measure Theory.

ADDITIONAL INFORMATION

Skills: R, Python, C++, MATLAB.