SHAOTING HAN

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Summary

- 3 years of experience in Financial Industry and Risk Management
- 2 years working experience in analysis, design, development, testing and implementation of statistical models in SAS, Python, SQL, Matlab, R, VBA, C++
- Solid quantitative finance background concentrated in **fixed income, equity, derivative, credit risk** and **market risk**
- Strong experience in credit and market risk modeling such as **PD/LGD, EAD, VaR, Monte Carlo, stress testing, etc**.
- Experienced in advanced quantitative finance methods like **Black-Scholes, Monte Carlo, finite elements binomial trees** for option and financial derivatives pricing
- Proficient skills in **SAS Data Processing and Data Management** under **UNIX, Linux**
- Strong background in predictive modeling using **SAS modules for Linear, Nonlinear, Logistic, GBM, GLM, Mixed, Time Series etc.**
- Proficient in **SAS/BASE, SAS/STAT, SAS/MACROS, SAS/ACCESS, SAS OLAP Cube, SQL and SAS/ODS**
- Extensively worked on various **RDBMS** like **Oracle and SQL Server Teradata.**
- Solid skills in **statistical analysis, cluster analysis, time series, factor analysis** using statistical methods
- Highly motivated, organized with **excellent analytical and communication skills** in establishing effective task priorities as a team player with result oriented attitude

Technical Skills

- **Software:** SAS, SQL, R, Matlab, Maple, C++, JAVA, Python, VBA, Perl, Bloomberg
- **Operating Systems Platforms**: Windows 7/8, Windows XP/Vista, UNIX, LINUX
- **Database & Data Warehouse**: Oracle, SQL Server, DB2, Teradata, Access
- **Office Tools**: Expert in Microsoft Office (Word, Excel, PowerPoint), MS Outlook, MS Project, Adobe Acrobat

Work Experience and Projects

Company: Japan Investment Center, Fosun Group, Shanghai **Jan, 2014 – Mar, 2014**
Role: Research Assistant
Domain: Investment and Portfolio Management
Responsibilities:

- Used **Bloomberg** to analyze the operating conditions of **28 subject companies**, made investment advice to the board of directors, and two of the recommended companies were finally chosen to invest
- Implemented the comprehensive **suite of SAS tool** to accurately quantify risk exposure and monitored counterparty's credit risk based on potential future exposure by running the transactions through a **Monte Carlo simulation**
- Wrote the report on Japanese economy and financial system based on **macroeconomics analysis**, **delivered a presentation** to the board of directors and helped them learn more about the Japanese market
- Used **detail-oriented** and **troubleshooting** skill to foster **self-disciplined attitude** toward organizational objectives

Company: China Minsheng Bank, Beijing **Jul, 2013 – Sep, 2013**
Role: Business Assistant
Domain: Investment Bank
Responsibilities:

- Developed risk models for Home Equity products with the competing **risks of prepayment, default and improved performance** of the existing credit risk models by **using C++ in UNIX**
- Independently supervised and addressed financing business work and risk management methodology
- Analyzed data in **financial statements** of bond issuers, wrote the corresponding section in the prospectus to ensure accurate and current information for bondholders, and followed up the issuance of bonds
- Improved working efficiency of colleagues by helping them develop a **VBA** macro to calculate and integrate the latest price, and automatically update the price summary sheet

Project: The credit card default risk analysis based on Random Forest **May, 2014 – Aug, 2014**
Sponsor: Fudan University
Responsibilities:

- Built the **customer identification model** and performed **risk assessment** based on **decision tree** and **random forest**
- Modified the traditional **random forest** and applied **Cforest** to the model in order to analyze the **variable importance** while remaining unbiased
- Made comparison analysis among **Random Forest**, **SVM**, **CART** and **Logistics Regression**
- Extended the model application to analyze the default risk in housing loan market and predict the **customer default time** based on **Random Survival Forest** Model

Project: Capstone Project "Marketplace for Manufacturing" **Aug, 2015 – May, 2016**
Sponsor: UC Berkeley and Siemens
Responsibilities:

- Led the team to implement **simulation** for the whole process of online transaction, including generating database, filtering suppliers' database, **predicting the manufacturing cost** in PLC (Programmable Logic Controller), building **supplier auction system**, updating database, etc.
- Predicted the customized products price by analyzing the required manufacturing process and performing advanced data and statistical analysis, including **PCA, ARIMA, regression and multivariate models**
- Led the team to build online platform based on **HTML** and **JAVA Script**

Publications and Honor

- N-order Rogue Waves of Fokas-Lenells Equation, Using Variable Separation Technique
- Comparative Analysis of Multiple Linear Regression and ARIMA Model for Chinese Population Forecast, 2014, China Management Informatization, ISSN 1673—0194
- Excellent Youth Leader (top 1%), Fudan University
- Best Department Deputy (top 5%), Student Union, Fudan University
- 1st prize winner, Fudan & Tongji Piano Solo Competition, Fudan University and Tongji University

Education

- **M.ENG**. in **Industrial Engineering & Operations Research**, University of California, Berkeley (**GPA: 3.7**, Expected Graduation Date: May, 2016)
- **B.S.** in **Mathematics and Applied Mathematics**, Fudan University, Shanghai, China
- Yale University, Summer 2013