Shaofeng Shen

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Education

University of Michigan, Ann Arbor, MI   *Sept.2016 - present*
- **Major:** Quantitative Finance and Risk Management.   **Degree**: Master of Science
- **Course Highlights:** Advanced Financial Mathematics, Discrete State Stochastic Processes and Stochastic Analysis for Finance, Computational Finance, Applied Statistics and Statistical Analysis of Financial Data

Nanjing University, Nanjing, China   *Sept.2012 - Jul.2016*
- **Major:** Financial Engineering   **Degree:** Bachelor of Economics   **Major GPA:** 3.64/4
- **Awards:** Meritorious Winner in Mathematical Contest In Modeling (MCM) in 2015
- **Course Highlights:** Financial Engineering, Stochastic Processes, Financial Database and Data Analysis, Data Structure, Probability and Mathematical Statistics

Working Experience

China Galaxy Securities Co., Ltd., Beijing   *Jul. - Aug.2015*
- Intern, Planning and Finance Department
- Participated in accounting work in securities investment and margin trading, including importing daily financial accounts into financial system of company

Deloitte, Beijing   *Jul. - Aug.2014*
- Intern, Audit Department
- Assisted in mid-term audit work for People's Insurance Company of China (PICC), including making and answering calls to branches companies of PICC for necessary audit material
- Asked branches companies of PICC for explanation if any detailed expenses of current period significantly decreased from that of last year and recorded accordingly.

Research Experience

Dynamic Portfolio Construction Based on Volatility Timing Strategy   *Mar.- Jun.2016*
Graduation project
- Empirically investigated the performance of volatility timing strategies based on several covariance matrix predicting models, including MIDAS and EWMA. Completed with Matlab

Course Project in **Financial Econometrics**   *Aug.2015*
- Adopting the M J.Brennan and T Chordia method (2012), used SAS software to analyze the illiquidity of China's security market and its effects on assets pricing

Course Project in **Corporation Finance**   *Feb.2015*
- Conducted stock research on China Galaxy Securities Co., Ltd based on the industry trend, company's fundamentals, current valuation and financial health etc.

Professional Skills

- Matlab, SAS, Microsoft Office, etc.
- **Outstanding** in Nantional Computer Rank Examination (grade II C language), 2013
- **Outstanding** in Jiangsu Province Computer Rank Examination (grade II C language), 2013