Xinwen (Steven) Chen

1 E. University Pkwy Unit 602, Baltimore, MD, 21218 • +1 (443) 838-2406 • xchen90@jhu.edu

LinkedIn: https://www.linkedin.com/pub/xinwen-steven-chen/80/510/490

EDUCATION

Johns Hopkins University (JHU), Baltimore, MD 8/2014 – present

Master of Science in Engineering: Financial Mathematics (Expected 12/2015)

Fin Courses: Derivatives, Risk Management, Structured Finance, Investment Science, Commodities

Math Courses: Data Mining, Monte Carlo Simulation, Time Series, Stochastic Process, Optimization

University of Illinois at Urbana-Champaign (UIUC), Urbana, IL 8/2012 – 5/2014

Bachelor of Science in Statistics: Major GPA: 3.90/4.00

Department Honors (Graduated with Highest Distinction)

Dean's List (FA12, SP13, FA13)

Beijing University of Aeronautics and Astronautics (BUAA), Beijing, China 9/2010 – 6/2012

School of Economics and Management (SEM): Finance Science

"Excellent Student Leader" for taking charge of the Publicity Department

EXPERIENCE

PI Analytics, LLC., Baltimore, MD 5/2015 – present

Quantitative Research Analyst

- Built PIAgencyLoan R package to customize samples from 15 years' Fannie Mae & Freddie Mac mortgage data (> 100 GB), and wrote a corresponding Vignette including the estimation of default and prepayment rate
- Consulted for the Wells Fargo: created comparative analysis using 10 years' private and public wholesale deposits data, including seasonal decomposition, peer comparison, stress test, and etc.
- Consulted for the Lending Club: modeled the quality of personal loans (> $10 billion) with error less than 6%

Hong Yuan Securities, China Investment Corporation (CIC), Beijing, China 7/2014 – 8/2014

Summer Intern, Research Department

- Designed and completed a comprehensive business plan for Equity Investment Fund in the big data era
- Attended a venture capital conference evaluating three projects and discussing investment strategies

Hua Xia Bank, Shanghai, China 6/2012 – 8/2012

Summer Intern, Credit Department

- Participated in the development of two financing products, called *Accounts Receivable Financing* and *Purchase Order Financing*, aiming to solve financing difficulties of small and micro enterprises

RESEARCH

Johns Hopkins University, Baltimore, MD 9/2014 – 3/2015

Researcher, Department of Applied Mathematics and Statistics

- Researched on the statistical arbitrage opportunities with 10 years of scored Thompson Reuters News Analytics and related minute-by-minute prices data, achieving the highest 14% annual returns over buy & hold strategy
- Organized the research database server (~ 200 GB) and designed the scored Seeking Alpha database
- Presented research results in the front of 100+ professionals on Data Science MD conference

SKILL & CERTIFICATION

Computers:	R (3 yr.), SAS (2 yr.), MySQL (2 yr.), VBA (1 yr.), Python (1 yr.), Matlab (1 yr.), C/C++ (2 yr.), Java (1 yr.), Secure Shell (SSH), Tableau, Photoshop, Microsoft Office
Certifications:	SAS Certified Base Programmer for SAS 9 Bloomberg Essentials (Equity | Fix Income | Foreign Exchange | Commodity)
Competitions:	2013 American Mathematical Contest in Modeling: Meritorious Winner (First Prize)