

TAN TU

30 Newport Parkway, APT1214, Jersey City, NJ 07310 | (551)-256-0567 | ttu1@stevens.edu

OBJECTIVE To obtain an internship position in the field of Finance/Financial Engineering, or risk management.

EDUCATION

Tianjin University of Science and Technology | Tianjin, China Bachelor of Financial Engineering

Stevens Institute of Technology | Hoboken, NJ (09/2016-05/2018) Master of Science in Financial Engineering
GPA: 3.818/4.0

Courses: Pricing and Hedging, Stochastic Calculus for FE, Applied Statistics w/ App. Finance, Intro to R, Computational Methods in Finance, Intro Financial Risk Management, Advanced Derivatives, Portfolio Theory & Applications, Financial Enterprise Risk Engineering.

SKILLS

Language Skills: Mandarin, English

Computer Skills: Python, R, Bloomberg Terminal, SQL, MS Office.

Modeling: Binomial Tree, Trinomial Tree, Exotic Option Pricing, Heston Model, Black-Scholes Merton Model, PCA and Factor models, Copula model, CDS, Basel III, Structured Product, Optimal Hedging Monte Carlo, Extreme Value Theory.

EXPERIENCE

China International Capital Corporation Fund Management Company Limited

Beijing, China

Internship

07/2017 – 08/2017

- Analyzing futures data to find arbitrage opportunity in quant department.
- Developing a trading strategy of futures by using cointegration.
- Conducting back tests to verify that strategy and adjust parameters.
- Writing a report and present results to directors.

Beijing, China

Urban competitiveness research center of Chinese Academy of Social Sciences

Internship

06/2015 – 09/2015

- Engaged in editing 2015 Report of China's Urban Competitiveness.
- Published ANNUAL REPORT ON DEVELOPMENT OF HOUSING MARKET IN CHINA (2015-2016) as the second author of the chapter 13. ISBN-10: 7545444116

ACADEMIC PROJECTS

Stevens Institute of Technology, Hoboken, NJ

Factors that influence the gold price.

09/2016 – 12/2016

- Collect, analyze and simplify the data.
- Using R to analyze the data above and derive visual result about the relationship among the data.
- Select several different models to analyze the data and derive the conclusion.

LEADERSHIP EXPERIENCE

- Joined the Public Relations Department of Students' Union in 2013.
- Won the competition and voted to be a class monitor in 2012.
- Held many class activities such hiking as a class monitor.