JUNWEI TANG

Boston, MA | 617-646-9887 | junwei90@bu.edu

http://www.linkedin.com/in/junweitang

SUMMARY

Mathematical Finance graduate student with extensive computer programming experience, exceptional quantitative skills who enjoys working as part of a team. Good time management ability and attention to detail. Currently seeking a full-time position in the areas of quantitative analysis, risk management and financial technology.

EDUCATION

Boston University — Boston, MA

Master of Science in Mathematical Finance, Honor Degree — Jan 2014

- *Academic:* Overall GPA: 3.89/4.00 with focus on Stochastic Calculus, Fixed Income Securities, Derivatives, Risk Management, Bayesian Statistics, Monte Carlo Simulations, C++
- *Projects:* Led Bayes MCMC Analysis on Stochastic Volatility Model Project implemented with **R**
  Implemented bisection method and interpolation to extract spot rates from yield curve with **C++**
  Bootstrapped probability of default curve based on CDS spreads with **Excel**
- *Additional:* Participated in MBA Finance Club and interacted with leaders in financial services area

Zhejiang University — Hangzhou, China

Bachelor of Engineering in Computer Science & Technology, Honor Degree — Jun 2012

- *Academic:* Overall GPA: 3.94/4.00 with focus on Programming, Mathematical Analysis, Probability, Linear Algebra, Numerical Analysis, Artificial Intelligence
- *Honors*: First-Class Scholarship for Outstanding Merits
  Scholarship for Excellence in Arts and Sports
- *Projects:* Performed Burstiness Analysis in Performance Optimization Project implemented with **Matlab** and **Java**
  Built lecture scheduling system with teammates in student research training program with **C++** and **SQL**
- *Additional:* Participated in Business Simulation Contest and reached province level

Rice University — Houston, TX

Exchange, Statistics — Dec 2011

- *Academic:* Overall GPA: 4.07/4.30 with focus on Time Series Analysis, Partial Differential Equations

EXPERIENCE

RBS Citizens — Boston, MA

Quantitative Analyst Intern, Credit Model Validation Team — Jun 2013-Dec 2013

- Performed independent model reviews in credit risk area and documented the findings
- Reviewed mortgage orphans PD/LGD/EAD model codes and documents based on Basel III with **SAS**
- Validated auto and mortgage profitability model based on cash flow analysis with **Excel**, **VBA** and **Access**
- Implemented home equity expected loss model validation and performed back-testing with **SAS** and **Excel**
- Cooperated with model developing team to fine-tune the models and documents

Surfilter Network Technology — Beijing, China

Software Developer Intern — Jun 2010-Sep 2010

- Developed the software for the behavior auditing system in **Assembly Language**
- Engaged business users through test process and application roll-out
- Increased sales by 17% with the system and helped the company IPO in Shenzhen Stock Exchange

ADDITIONAL

- Completed 2-day Investment Banking Workshop covering accounting and valuation analysis
- *Community Service:* Volunteered in Beijing Olympic Games
- *Interest:* Soccer, Tennis, Rock Climbing, Poker, Travel