

# YUYUN QU

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## FINANCE/MATH PROFESSIONAL

### PROFILE

A detail-oriented and highly skilled financial mathematics professional with strong strategic planning aptitude and exceptional analytic abilities. Trained in the development and implementation of innovative solutions with a solid understanding of the unique dynamics of business. Possesses comprehensive knowledge of financial analyses. Technical skills include MS Office (Word, Excel, Outlook, PowerPoint), SQL, Visual FoxPro, R, Matlab, Eviews, Latex, and Photoshop. Completed the Securities and Futures Qualifying Examination.

### CORE COMPETENCIES

**Financial Services • Term Structure Models • Financial Engineering • Accounting • Insurance  
Strategic Planning • Derivative Financial Instrument • Presentation Skills • Client Relationship Management  
Communication Skills • Collaborative Teamwork • Chinese/English Fluency • Resource Planning**

### EDUCATION

Worcester Polytechnic Institute (WPI), Worcester, MA  
*Master of Science - Financial Mathematics*, May 2014  
(GPA 3.85)

Harbin University of Commerce, Harbin, China  
*Bachelor of Economics - Financial Engineering*, 2012  
(GPA 3.61)

*Financial Trader, 4th National Undergraduate Financial Investment Simulation Exchange Competition, 20091D22222*

### SCHOOL PROJECTS

#### **Computational Methods of Financial Mathematics**, WPI, 2013

Collected the historical assets prices for assets to estimate model parameters (assets returns, covariance) and utilized parameters to estimate the Sharpe ratio and rank assets. Modeled assets prices with multiple geometric Brownian motion and simulated new assets prices. Utilized Monte Carlo methods and variance reduction technique to price call options and the binomial tree model to price put options. Used estimated put and call option prices together with some stocks, formed a portfolio in an Interactive Brokers paper account.

#### **Financial Mathematics I**, WPI, 2012

Worked alone to estimate Gold Miners ETF's option implied volatility. Collected data strike prices, stock prices, the tenor and risk-free rate as the input variables. Utilized Newton iteration method and Black-Scholes model, calculated the implied volatility and plotted the volatility. Analyzed results from risk averse traders' valuations of the probability of extreme price movement in the underlying instrument.

#### **Enterprise Resource Planning**, Harbin University of Commerce, 2011

Worked on a team of five students to simulate a modern enterprise operation and management. Acted as CFO to develop the direction of the enterprise, formulate long-term and short-term fund demand plans, and source the fund. Communicated with executives to control cost, formulate investment plan and assess accounts receivable and payback periods, analyze prior period financial statements, assist management decisions and prepare financial statements.

### INTERNSHIPS

#### **Loans Department, Industry and Commercial Bank of China (ICBC), China**

2012

Collected data and conducted accounting analysis of individual housing and consumer loans. Drafted contracts.

#### **Dealing Department, Haitong Securities Co. Ltd, China**

2011

Processed account information and transactions. Utilized Sakata method theory to advise clients on investment decisions.

### PUBLICATION

Qu Yuyun, Wu Yong, "Study of Chinese Foreign Exchange Reserves and Investment Strategy in the Context of Financial Crisis", "Northern Economy and Trade", Article ID: 1005-913X (2011) 12-0096-02, ISSN: 1005-913X(2011) 12-0096-CA, 12th Issue of 2011