

YUYUN QU

Worcester, MA 01609

(508) 654 2366

yqu@wpi.edu

MATH / FINANCE 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 3.68)

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.

Fixed Income Risk Assessment, WPI, 2013

Chose a dataset including 12 treasury with different maturities. Estimated principal components via constraining optimization problem with Lagrange Multipliers. Run a multiple linear regression of changes of interest rates onto principal components. Analyzed and interpreted three components as level, steepness and curvature. Then, modeled yield curve dynamics for fixed income securities. Gave corresponding strategies to different scenario.

Utilize ARIMA Model to Forecast Portfolio Daily Return, WPI, 2013

Modeled time series as an ARIMA process with Gaussian White Noise. Estimated coefficients for ARIMA process. Then, use AIC and BIC criteria to all the models and determined the most appropriate model. Forecasted next week's daily return. Analyzed and evaluated the result by calculating the sum squared error.

Enterprise Resource Planning, Harbin University of Commerce, 2011

Worked as a team 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