Man Wang (Amanda)

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SUMMARY

Graduate Student in Mathematical Finance Program with exceptional skills in financial analysis with mathematical methods looking for a summer internship. Passionate to contribute to financial engagements and gain experience in the field.

EDUCATION

Boston University, School of Management, M.S. **Mathematical Finance**, USA — Jan 2015
- GRE [327+AW3.5]
- Main courses: Stochastic Optimal Control; C++ programming for Mathematical Finance; Computational Methods of Mathematical Finance; Fixed Income Securities; Statistical Methods of Mathematical Finance; Stochastic Calculus.

Wuhan University, B.A. **Economics**, and B.S. **Mathematics**, Hubei, China. — 2013
- GPA 3.44/4.0. Minor in Mathematical Finance
- Essay: B. A. Economics: *The theory of convertible bonds and its application in Chinese market.*
- Essay: B. S. Mathematics: *Development and application of Monte Carlo Method*.
- Financial courses: Advanced Microeconomics(4 semesters);Advanced Macroeconomics(2 semesters); Advanced Financial Theory; International Finance; Investments.
- Mathematical courses: Topology; Chaotic Dynamic systems; Dynamic Programming; Dynamic Optimization; Real analysis; Complex analysis and Differential Geometry; Stochastic Process; Probability Theory and Statistics; Ordinary Differential Equations.

IESEG (L'Institut d'économie scientifique et de gestion), Exchange program, Lille, France — 2012
- Main courses: Consulting; Management Information System.

EXPERIENCE

Summer Intern, Central China securities co., LTD. China — 2011
- Conducted client interviews and information processing.
- Worked with client service teams serving VIP customers with private investment advice.

Summer Intern, Industrial & Commercial Bank of China Co., LTD. — 2010
- Rotated in Company Business Department, Credit Extension Department, and Credit Risk Management Department
- Participated in business credit risk investigation and analysis of collected data. Assisted in credit rating, credit line estimation, credit operation approval and supervision.

PROJECTS

Statistics Projects Time-series and cross-sectional analysis under ARIMA, gjrGARCH, SUR models using Fama-McBeth Regression, MLE, Delta method with Rolling window, Risk metrics. Bayesian regression and market forecast.

Computation Projects: Approximations by Fast Fourier Transform or Trapezoidal Quadrature method, Monte Carlo Estimator with Euler discretization.

C++ Projects: Root Finding (Bisection, Newton Raphson), Bootstrap, Monte Carlo simulation for option pricing with Variance Reduction, Realization of Stochastic Processes, Order Book.

AWARDS

Rotman International Trading Competition held by U of Toronto on behalf of Boston University 2014
Highest Prize in National English Competition for College Students (NECCS) 2011
Qualification Certificate for the security industry (by the Securities Associations of China) 2010
Enrollment Scholarship of Wuhan University 2009

SKILLS

Strong in R, Excel. Proficient in C++, Bloomberg, MATLAB, Mathematica, SAS.

LANGUAGES

Chinese (Native language), English (High Fluency), French (Basic).