Education

Rice University Houston, TX

Professional Master in Statistics (Financial Statistics Track), GPA: 4.0 *Expected May.2014*

Statistics: Applied Regression, Applied Time Series, Data Mining, Numerical Analysis, Statistical Computing and Graphics

Finance: Quantitative Financial Risk Management, Asset Pricing Theory, Energy Derivatives, Financial Market

Renmin University of China Beijing, China

Bachelor of Science in Statistics (Risk Management Track) *Sep. 2007-Jul. 2011*

Coursework: Statistical Simulation, Stochastic Process, Mathematical Finance, Investment, Accounting

Work Experience

China International Capital Co., Ltd., Beijing, China

Summer Quantitative Analyst in S&T Group *July. 2013-Aug. 2013*

- **Quant Research Desk:** Developed a multi-functioned option calculator which could calculate option price and greeks by Matlab. Improved estimation method for volatility based on China stock market. Implemented Non-Parametric Implied Binomial Tree and Heston Model to correct volatility smile and fat-tailed distribution of stock return.
- **Equity and Commodities Derivatives Trading Desk:** Analyzed basis risk for gold options and fitted basis data by GARCH model. Tested arbitrage opportunity in China Financial Futures Exchange. Developed put call parity arbitrage strategy, short covered call arbitrage strategy and basis arbitrage strategy. Assisted in reporting and explaining PnL movement and mark-to market analysis.

Owl Engine Ltd. Houston, TX

Cofounder *Jan. 2013 – May. 2013*

- Take charge of developing market strategy and implementation and financial analysis part of the business plan.
- Improved more than 20% accuracy of stock price forecasting model by introducing time series based on machine learning.
- Presented to Shell Group of Company and won the accelerator program with 3000 dollar initial funding.

Guosen Securities Co., Ltd. Beijing, China

Intern in Investment Banking Division *Feb. 2010 – Mar. 2010*

- Structured the organization and governance model of a company IPO with a team of over 5 people.
- Prepared and ensured the high quality of IPO files and financial statements of 1 decoration Company.

Projects and Extracurricular Activities

Time Series Models to investigate Crude Oil and Gasoline Price Houston, TX

Course Project *Nov. 2012*

- Built time series models to investigate the volatility of WTI crude oil prices and the volatility of conventional gasoline prices.
- Introduced USDX (U.S Dollar Index) and GDP of Motor Vehicle Consumption into the original models and checked how these factors would affect the volatilities of the crude oil and gasoline prices.

Designing and Pricing the Survivor Swaps Beijing, China

Research Paper *Sep.* 2010

- Created a new derivative called survivor swap based on the interest rate swaps methodology.
- Designed the survival swaps' product, discussed and analyzed its cash flow patterns.
- Conducted the research of pricing and analyzing the cash flow and profitability.

2008 Beijing Olympic Games Beijing, China

Volunteer in the National Indoor Stadium *Aug. 2008*

- Led a 25-volunteer team for the ushering and supervision of thousands of spectators.

Skills

- **Computer:** Proficient in C, C++, Matlab, R, SAS, SQL, VBA, Python, Bloomberg, Factset.
- **Qualifications:** Passed 4 Society of Actuaries (SOA) Exam subjects: P, FM, MLC and C.