

AO SHEN

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OBJECTIVE

To obtain an internship utilizing my quantitative analytical and modeling skills as well as my facility with teamwork and problem solving.

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management, current GPA: 3.83 2015 – 2017

Beijing Normal University, Beijing, China

Bachelor of Science, Resources Science and Engineering (Resource Economics), GPA: 3.46 2015

PROFESSIONAL EXPERIENCE

Intern, SPD Bank, Jinan Branch

2014

- Responsible for collection and collation of credit materials, inputting customer information and managing the overall new customer on-boarding process, and maintenance of the customer information database.

Intern, China National Heavy Duty Truck Finance Company, LTD

2014

- Assisted in preparing financial reporting statements for auditor review; learned the steps in the accounting cycle from making journal entries through conducting trial balances and adjusted trial balances to financial report preparation.
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RESEARCH PROJECTS

FX Risk Hedging at EADS - PRMIA New York Regional Risk Management Challenge 2016

- Analyzed the FX risks faced by EADS; evaluated EADS's current FX risk hedging policies and potential alternatives to their current approach using SWOT, P&L analysis, and VaR.
- Proposed an alternative risk management strategy consisting of investing in a portfolio of Forwards, Options, and Swaps, as well as a number of other methods (e.g. Collateral, CDS) to mitigate the effect of counter-party default and credit spread volatility risks.

Credit Risk Assessment of Community Banks in USA

2015

- Constructed a credit risk and probability of default model for Community Banks in the USA.
- Improved the backtesting performance of the model by including additional financial ratios and macroeconomic indicators.

Analysis of Energy Use and Reducing Energy Costs in Schools

2014

- Analyzed energy resource use and costs in selected elementary and middle schools.
- Collected, processed, and analyzed data for the team and helped prepare recommendations for more efficient energy use resulting in a reduction in energy costs.

Plastic Bags Consumption Analysis and Draft Policy Recommendation for 'Limiting Use of Plastic Bags'

2014

- As the team leader, I was responsible for the overall statistical design, implementation and results analysis of a stratified random sampling survey of residents in the four main districts of Beijing; used non-parametric testing and regression analysis to identify the relevant factors contributing to peoples' continued use of plastic bags.
 - Drafted preliminary recommendations for options to reduce the use of plastic bags in favor of eco-friendly substitutes
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TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Statistical Analysis, Modeling

Computing and Programming: R, SPSS, C++, STATA, MATLAB, and MS Office Suite

Communication: English, Chinese

Workplace and Teamwork: Experienced team leader and member; facilitate problem resolution, enjoy challenges and interacting with people

HONORS

- Bloomberg Market Concepts Certificate 2015
- Professional Scholarship of BNU (for outstanding academic achievement) 2012-2014
- Scholarship for Outstanding Student in the College of Resources, Science and Technology 2013

ACTIVITIES

- Minister of the English Corner, Beijing Normal University English Club 2014-2015
- Project manager of the English Salon, Student Association for International Network 2011