YUQIAN SHI

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SUMMARY AND OBJECTIVE

I possess strong mathematical, data analysis and programming skills, and entry-level experiences in banking. I am seeking an internship in the financial services industry where I can apply my statistics and analytics skills.

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management *2015 – 2017*

Fudan University, Yangpu district, Shanghai, China

Bachelor of Science, Mathematics, Information and Computing Science branch *2010 – 2014*

PROFESSIONAL EXPERIENCE

Beijing Yihui Investment Cooperation

Internship *2015*

- Applied different methods (Moving Average, MACD, and Chaos Theory) in currency exchange trading
- Used candle diagram analysis to display long and short term trends in currency exchange rates to support trading

Citi Bank (Beijing Branch)

Internship *2014*

- Promoted Citi's portfolio management services and products to customers
- Worked with a team develop a project to create internships for MBA students

Agricultural Bank of China (Fengtai branch)

Internship *2013*

- Responsible for inputting and verifying customers' information using EXCEL
- Provided assistance to customers to open bank accounts
- Served as the Lobby Manager and gave customers guidance on where and how to transact their business

RESEARCH PROJECTS

Applying Penalized Regression Approaches to Replication a Hedge Fund Index *2015*

- Explores the feasibility of using a multi-factor model of liquid asset indices to replicate hedge fund returns
- Used two different penalized regression methods, LASSO and RIDGE regression, to simultaneously select variables from a large pool of equity, bond, volatility and commodity Indices and to estimate their coefficients for a model developed to replicate the returns of the HFRI Equity Hedge Total Return Index

Testing the Implementation of Binomial Tree Methods to Option Pricing *2015*

- Used historical data and R programming to calculate the prices of S&P 500 options using the Binomial Tree Method
- Found, that as the number of time steps increases, the price calculated using the binomial tree method converges to a value slightly different than the market price, reflecting differences between the limiting Binomial Tree model assumptions and market price behavior

The Application of Darboux Transformation in an Integrable System *2014*

- Applied the Darboux transformation in a non-linear integrable system
- Found the Rouge Wave Solution to a non-linear integrable system

A Human Resources System Using C++ *2013*

- Used object-oriented programming code to build structure
- Realized input, output, searching and sort function in the data base

TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Mathematical Analyses, Numerical Solution of Differential Equations, Data Analysis, Statistical Modeling

Computing and Programming: R, C++, java, Matlab, Maple, Microsoft Office (Excel, Word), Latex

Communication: Mandarin (Native), English (Fluent), good listening and problem solving skills

Sports: basketball, Martial Arts: WingChun (5 years)

Workplace and Teaming: skilled in teamwork, collaborative, and supportive

HONORS AND ACTIVITIES

- Bloomberg Market Concepts Certificate *2015*
- International Volunteer for the Nepal Earthquake Relief Program *2015*
- "Outstanding Research" award in the Baili-Zhongjin Industrial & Business Research Competition *2015*
- Fundan University Scholarship *2014*
- Club coach: Fudan Shao-Long Kung Fu Club *2014*