SIYUAN WANG

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SUMMARY AND OBJECTIVE

I have a background in finance and mathematics with specific expertise in modeling and problem solving. I am eager to obtain an internship where I can apply and enhance my analytical and quantitative abilities, as well as use and advance my workplace and teaming skills.

EDUCATION

Rutgers University, New Brunswick, NJ, USA

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

Changchun University, Changchun, Jilin, China

Bachelor of Science, Mathematics and Applied Mathematics, GPA：3.78 *2010 – 2014*

PROFESSIONAL EXPERIENCE

Beijing Guohua Real Estate Co., Ltd. China

General Manager Assistant *2014*

- Contributed to the Beidaihe Project by negotiating land acquisition and registration, obtaining construction permits, and other activities related to real estate development
- Analyzed local real estate market conditions and competitor activities in order to price proposals

Beijing Huaite Group

Assistant to the Financial Director *2014*

- Analyzed business unit financial reports and created consolidated financial statements
- Used EXCEL to analyze financial, operations, and sales data; displayed performance metrics graphically

The People's Insurance Company (Group) of China Limited

Statistician *2015*

- Organized and revised information on the company's policies and health benefits to update sections of the company's policy manual
- Analyzed factors that impact policy holders' health such as lifestyle habits and exposure to environmental risks to provide services and information for managing and improving their health

RESEARCH PROJECT

The Impact of Dividend Announcements On Stock Price and Volatility Movements *2015*

- Used historical option and stock price data to estimate the dividend announcement for the coming quarter; dividend surprise was defined as the difference between the actual and estimated dividend announcement
- Applied multiple linear regression to estimate the impact of dividend surprise on stock price volatility controlling for factors such as S&P volatility, ROA, trading volume, and EPS

Portfolio Optimization Using the Ledoit-Wolf Shrinkage Estimation Method *2015*

- Used the shrinkage method to estimate the covariance matrix and component weightings for different size portfolios of the largest cap stocks from the S&P 500
- Compared the performance of these portfolios with corresponding same size portfolios selected using standard mean variance estimation methods
- Found that for all portfolio sizes considered over all periods - pre, during and post financial crisis - the shrinkage estimation yielded better performance than the standard estimation method as measured by the Information Ratio

Evaluating Wine's Quality *2012*

- Constructed a model to evaluate the quality of different wines and the relationship between wine quality and grape quality using various statistical methods including principal component analysis, correlation analysis and cluster analysis

TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Mathematics; Statistics; Financial Analysis

Computing and Programming: C++; MATLAB; R software; Microsoft Word, Excel and PowerPoint

Communication: Chinese and English; good listening and problem solving skills

Workplace and Teaming: Enjoy solving problems and learning new things; experienced as a team leader

HONORS AND ACTIVITIES

- **Bloomberg Market Concepts Certificate** *2015*
- **First Class Scholarship of School of Science, Changchun University** *(in each of four years)* *2010 – 2014*
- **National Scholarship** *(Awarded to the top 0.5% students nationally)* *2013*
- **National Mathematical Contest in Modeling** (1st prize in the province) *2012*