

SHUYAN DI
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SUMMARY AND OBJECTIVE

To obtain an entry level full time position where my strong quantitative and analytical skills will be utilized. As a diligent and self-motivated graduate student in statistics, my professional experience and problem solving acumen will ensure that I will add value to your organization

EDUCATION

Rutgers University, New Brunswick, NJ, USA

Master of Science, Financial Statistics & Risk Management, GPA: 3.10

2015 - 2017

Iowa State University, Ames, IA, USA

Bachelor of Science, double major: Statistics and Finance, cum laude, GPA: 3.54

2011 - 2015

Northwest University, Xi'an, Shaanxi, China

Completed 3 semesters towards a Bachelor's Degree in History, GPA: 87/100

2009 - 2010

TECHNICAL AND OTHER SKILLS

Core Domain Expertise: Data Analysis, Statistical Modeling, Risk Management, Quantitative Analysis, Financial Analysis

Computing and Programming: R, SAS, JMP, Java, Microsoft Office

Communication: Excellent communication skills, capability of presenting complex ideas in a simple way, fluent in English and Chinese

PROFESSIONAL EXPERIENCE

Everbright Securities Co. Ltd, Xi'an, China

Intern

2016

- Analyzed clients' financial information and securities products' sales performance to provide strategic direction of sales planning process
- Contacted potential customers and introduced securities products to expand the customer base

Iowa State University Department of Statistics, Ames, USA

Research Assistant

2013 - 2015

- Helped students to solve numerous statistical software problems
- Provided technical support to maintain and trouble shoot equipment problems in 5 computer labs and 6 conference rooms consisting of 150 computers, 11 printers and 8 projectors
- Improved teaching and research efficiency by significantly reducing requests for assistance with technical problems

Grader and Tutor

2013 - 2014

- Collaborated with other graders and coordinator to grade weekly homework for 10 sections of statistics course
- Explained complex statistical concepts and software to non-statistics major undergraduate student using easy-to-understand terms
- Worked effectively with tutees with diverse learning needs and academic backgrounds resulting in a notable improvement in comprehension and grades for all participants

Midwest Undergraduate Data Analytics Competition (Winona State University, Winona, MN)

2014

- Developed a prediction model for Fastenal's sales using cross correlation and pre-whitening analysis
- Led a team of 4 in the case study competition to identify useful key information from real world multiple data sources within 24 hours

RESEARCH PROJECTS

Market Volatility and Cross Section of Stock Returns

2016

- Refined the CAPM model by adding a monthly innovations of volatility term derived from 6 years daily S&P 500 index prices and analyze the relationship between the returns calculated from 68 stocks from NASDAQ 100 and the delta volatility coefficients
- Washed off the interactions between volatility and mean of returns by fitting CAMP models and ARMA+GARCH models on residuals and difference of variance iteratively

CEO's Compensation Analysis

2015

- Investigated the relationship between CEO's compensation and company's performance for financial industry
- Collected various data and built predictive model for CEO's compensation including interaction terms and dummy variables using regression techniques and applied variable selection, model selection and data transformation to develop the models using R

CNY and USD Exchange Rate Analysis

2014

- Developed a non-seasonal time series model to explain and predict 2014 - 2015 shifts in the exchange rate between CNY and USD
- Provided guidance for foreign students on the optimal timing to transfer tuition fees

Total U.S. Retail and Food Services Sales Analysis

2014

- Constructed a seasonal time series model to explain and predict U.S. 2014 - 2016 total retail and food services sales
- Developed seasonal adjustment factors for the respective series

HONORS AND ACTIVITIES

Certification of Bloomberg Market Concept

2015

Dean's list (Iowa State University, Ames, IA)

2011-2015

- College of Liberal Arts and Science
- College of Business