SHUAIYU XU

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EDUCATION

Sep.2015 – Dec.2016 **University of Michigan** College of Literature, Science & the Arts, GPA: 3.3/4.0
Master of Science in Quantitative Finance & Risk Management

Courses: Financial Mathematics (I, II), Stochastic Analysis, Computational Finance(Matlab), Data Structures(C++), Database Management(SQL), Machine Learning(Python), Statistics(R), Time Series(R)

Sep.2011 – Jun.2015 **Shanghai Jiao Tong University** Antai College of Economics & Management, GPA: 3.5/4.3
Bachelor of Economics in Finance

Aug. – Sep.2013 **University of California Los Angeles** Department of Statistics, Summer Session

PROFESSIONAL EXPERIENCE

May – Sep.2016 **Chang Xin Asset Management** Quantitative Research, Shanghai (Analyst)

- Assist the portfolio manager in a top 1/320 active mutual fund in China, with a portfolio of more than $1 billion
- Developed 6 market timing strategies with Matlab, based on technical analysis & machine learning skills, including MACD histogram, Head & Shoulders pattern, Hurst Index, Reverting Sigmoid, and KNN classifier
- Searched for new Alpha factors and back tested models to build Multi-Factor stock picking models

Jun. – Aug.2014 **China Financial Future Exchange** R&D Department, Shanghai (Intern)

- Investigated electronic platforms on trading schemes of interest rate derivatives and CDS, and reported to colleagues
- Developed new OTC products including Block Trading and Exchange for Physicals according to clients' business needs
- Applied multi-factor panel data models and ARMA to forecast indexes volatility and explain long term relations using R

Jan. – Feb.2014 **KPMG** *Elite Program*, Shanghai (Trainee)

- Collaborated with 5 team members on audit of multinational corporations including *BASF*, *AkzoNobel*, and *Herish*
- Built and applied financial models on sales, inventories, income, and other variables with EXCEL and VBA

Jun. – Aug.2013 **Minsheng Securities** Investment Banking Division: *WUTOS* IPO, Wuhan (Associate)

- Drafted business qualification scheme, reviewed bank vouchers and contracts for previous 3 years to verify compliance
- Contributed to due diligence analysis, including interviews with technical staff about the production process

RESEARCH AND PROJECT EXPERIENCE

Oct. – Dec.2016 **UMich Quants: Portfolio Modeling Project**

- Modeling portfolio P&L by building a Monte Carlo simulation of financial markets with Object Oriented C++
- Using the simulation based on a method from MSCI/RiskMetrics to analyze the forecasted distribution of P&L, VaR & ES

Jun.2015 **Interactions in local governments' spending decisions**: A spatial econometric perspective

- Tested the interactions and examined the spillover effects in local governments' spending with multiple regression
- Applied two-stage instrumental variable (2SIV) method to estimate a dynamic spatial panel data model with the endogenous spatial weight matrix using Matlab

Sep.2013 – Jun.2015 **Paper** drafts related to coursework at SJTU:

- **Industrial Organization**: Cost Function Estimate, SCP Model, European Paper Industry
- **Financial Econometrics**: Interactions Between CSI 500 Futures and the Spot Market: Based on the Full Sample Analysis

EXTRA-CURRICULAR ACTIVITIES

Sep.2015 – Present **Inter-Cooperative Council at UM**, MichMinnie's House, Ann Arbor (Minister of Finance)

- Managed one of the biggest local residential communities, including 50+ students, Best Treasurer of 2016
- In charge of House account, budget, and rent contracts; maintained four different house funds
- Tracked spending and prepared monthly financial reports and statements analysis with spreadsheets

Jul. – Aug.2012 **Microfinance Project** of AIESEC, Surat, India (Volunteer)

- Created a team project with people from 9 countries and educated rural inhabitants on microfinance solutions
- Expanded microfinance loan provision in cooperation with *Bank of Baroda* in 2 villages under Caste System

LANGUAGES & SKILLS

Proficiency Chinese (Mandarin, native), English (fluent), C++, Matlab, SQL, Python, R, SAS