

XI CHEN (Ivy)

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EDUCATION

UNIVERSITY OF CHICAGO

Chicago, Illinois.

The Department of Mathematics (Sep 2007-present)

Master of Science in Financial Mathematics, expected June 2008 - GPA: 4.0/4.0

- Current Coursework: Option Pricing, Numerical Methods, Data Analysis and Statistics, Portfolio Theory, Fixed Income Derivatives, Stochastic Calculus, Financial Time Series.
- Class Projects: Option pricing of Heston Model using Monte Carlo method and Characteristic Function in MATLAB; Bermudan and Asian options pricing using Hull White Model in C++ with Quantlib; Time series analysis and Pair-trading strategy simulation in R; Greeks calculation and plotting in C# and Excel; PCA of Statistical Term Curve Model in Excel with Desquant.

SHANGHAI JIAO TONG UNIVERSITY (SJTU)

Shanghai, China.

Antai College of Economics & Management (Sep 2003-July 2007)

Bachelor of Economics in Finance, July 2007 - GPA: 3.7/4.0

- Coursework: Microeconomics, Macroeconomics, Econometrics, Monetary & Banking, Valuation, International Finance, Intermediate Financial Accounting, Corporate Finance, Financial Engineering.
- Honors: Citigroup-CSTS Excellent Scholarship in 04-05 semester (College Rank 3/404)
Excellent Academic scholarship of SJTU in 03-04, 05-06 semester (Class Rank 4/31)

EXPERIENCE

GUOTAI JUNAN SECURITIES CO., LTD.

Shanghai, China.

Intern in Operation Center (Mar 2007-May 2007)

- Performed Accounts modification checkup, prepared Monthly bill for VIP, wrote Quarterly and Annual report to China Securities Depository and Clearing Corporation.

CITIBANK, N.A. SHANGHAI BRANCH

Shanghai, China.

Intern in Commercial Banking Group (July 2006-Aug 2006)

- Collected and consolidated information for Sales and Marketing Dept: updated daily schedule, weekly pipeline and sales performance matrix, and completed payment declaring.

ADVANCE STUDY IN INTERNATIONAL FINANCE PROGRAM

Shanghai, China.

Core member of Multinational Forces Group (Dec 2005-May 2006)

- Cooperated with students from University of Texas at Austin, USA, Belgorod State University, Russia, and Tecnologico de Monterrey, Mexico to study global finance issues.

L'ORÉAL e-STRAT CHALLENGE 6

Shanghai, China.

Cjaja Team Leader (Dec 2005-Feb 2006)

- Broke out of more than 13,000 registered teams from 125 countries for ultimate game.
- Made strategies of pricing, production, R&D and marketing to achieve the highest Stock Price Index.
- Won international rank 293/1500 before semifinal, and ranked 60/1500 in Round 4.

SKILLS

- Professional Certificate: CFA Level II Candidate
- Programming: C++/C#, Visual Basic, SQL
- Software: MATLAB, R, Microsoft office suite, Visual Studio, ARENA
- Language: Mandarin (Native Speaker), English (Fluent)