Your Name

Address, Boston, MA 02461 | U.S. Phone Number | youremail@bu.edu | linkedIn.com/in/YourCustomURL

Skills and Credentials

Programming: MATLAB, R, Python, SQL, LaTeX

Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis

Certifications: CFA Level I, Bloomberg Market Concepts

Education

Boston University, Questrom School of Business — Boston, MA
M.S. Mathematical Finance & Financial Technology — Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

Ocean University of China — Qingdao, China
B.A. Computational & Applied Mathematics [GPA 3.83] — June 2019

- Merit award: Mathematical modeling contest
- Coursework: Data Analysis, Differential Equations, Statistical Computing, Linear and Integer Programming, Multivariable Calculus, Probability & Statistics, Ordinary Differential Equations, Linear Algebra

Experience

ABC Company — City, State
Investment Analyst — June 2019 - June 2020

- Analyzed the joint dynamics of exchange rates and term structures of swap rates for G10 currencies using maximum likelihood estimation and principal component analysis to identify risk factors (R)
- Performed customer credit risk analysis and pitched investment opportunities to high-net-worth clients

XYZ Company — City, State
Risk Analyst Intern — June 2018 - August 2018

- Developed a Value-at-Risk application for portfolios of equity derivatives (MATLAB)
- Developed a framework for risk-factor attribution under various stress scenarios

Projects

Ocean University of China — Qingdao, China
Credit Risk Modeling Project — Spring 2019

- Developed a diffusion-to-default-barrier model for pricing portfolio default swaps (Python)
- Model calibrated to single-issuer CDS spreads and credit index tranche spreads

Additional Information

Languages: Mandarin, English

Interests: Marathons (NYC, Chicago, Berlin), rock climbing, Habitat for Humanity volunteer