Rui Xie

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Skills and Credentials

Programming: Python, MATLAB, R, C++
Mathematics: Linear Regression, Logistics Regression
Certifications: CFA Level I

Education

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

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

Huazhong University of Science and Technology — Wuhan, China
B.A. Thermal Energy & Power Engineering [GPA 3.43] — June 2016

- Coursework: Programming in C++, Calculus, Linear Algebra, Applied Statistics and Probability

Experience

Sichuan Trust — Chengdu, China
Risk Analyst — December 2018 - October 2019

- Inspected and evaluated two real estate construction projects of clients by on-the-spot investigations; analyzed borrower companies' financial reports to evaluate condition of the companies' financial status
- Oversaw and analyzed firm's market risk exposure on day-to-day and long-term basis for various financial products
- Designed a Python program to process financial reports of borrower companies to generate Z-Scores and working capital loan increments

Risk Analyst Intern — September 2018 - December 2018

- Collected macro-economic data, tracked industry regulations and company' news and wrote monthly update articles; presented about economic environment to portfolio managers every month
- Evaluated and monitored portfolio against established criteria and made recommendations for maintaining current level of risk or mitigating risks

China State Shipbuilding Cooperation — Shanghai, China
System Developer — July 2016 - August 2018

- Analyzed failure reports from clients and engine test bed with the help of simulation tools AMESim and Fluent
- Collaborated with manufacturing team in system design, simulation and experiment of Selective Catalytic Reduction system and ensured it passed regulatory approval test by China Classification Society in August 2018
- Edited instruction manual and maintenance manual for engine MV390

Projects

Huazhong University of Science and Technology — Wuhan, China
Plotting Pressure Field using MATLAB and PIV Technology — November 2015 - August 2016

- Processed photos from PIV experiments with PIVlab on MATLAB to get velocity fields in Matrix form
- Designed a MATLAB program based on Bernoulli's Law to transform velocity matrix into pressure fields and visualize pressure fields
- Conducted failure analysis of pipes with recorded pressure fields

Additional Information

Languages: Mandarin, English
Interests: road travel (drove more than 20,000 km on some of China's beautiful roads), piano (amateur grade 9)