Shiyue Xia

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Skills

Programming: Python, C++, R, MATLAB, SQL
Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis
Finance Database: Bloomberg Terminal, Wind Financial Terminal

Education

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

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

Southwestern University of Finance and Economics — Chengdu, China
B.A. Economics & B.A. Management — June 2020

- Coursework: Multivariable Calculus, Linear Algebra, Probability Theory, Statistics, Stochastic Processes, Stochastic Calculus for Finance, C++ Programming, Data Structures and Algorithms

Experience

Guangfa Securities — Chongqing, China
Quantitative Analyst Intern — January 2019 - March 2019

- Implemented valuation models (Black-Scholes, Binomial) to value stocks, bonds and commodity derivatives
- Back-tested alpha factors from research reports (fundamental and price-and-volume) in Pythonic way, found effective alpha factors performing well in Chinese market
- Built pairs trading strategy based on Wind Financial Terminal (Python, R), generated 14.98% annualized return, 9.13% in excess of Chinese Securities Index 300 (CSI 300)
- Collaborated with senior analysts in collecting materials and writing research reports on P/B-ROE model, enhanced indexing, and event-driven analysis

China Merchants Bank — Kunming, China
Investment Department Intern — July 2018 - September 2018

- Conducted research on trading entry signals for metal futures by using high-frequency data, built prediction models with price and volume factors including bid and ask orders (Python); explored news sentiment scores and public attention in social media as predictors of stock returns
- Produced weekly reports on Chinese QDII and ETF market dynamics
- Led a team of six interns to prepare weekly presentations for customers

China Construction Bank — Chengdu, China
Risk Analyst Intern — January 2018 - March 2018

- Created a regression model in Eviews to examine more than 9000 lending customers' cases; identified factors that explain customer default
- Conducted portfolio risk analysis by calculating VaR with Monte Carlo Method
- Assisted manager in preparing weekly risk management presentations for interns

Additional Information

Languages: Mandarin, English
Interests: Soccer (president of Soccer Club, SWUFE), hiking, live performing (talk shows)