XINXIN(GRACE) RONG

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SKILLS

Operating System: MacOS, Linux
Skills: Java, Python (NumPy, Pandas, Matplotlib, Scikit-learn), C/C++, R, SQL, Excel, JavaScript, HTML
Language: Chinese (Native)

EDUCATION

BOSTON UNIVERSITY, QUESTROM SCHOOL OF BUSINESS **Boston, MA**
M.S. in Mathematical Finance and Financial Technology Expected Jan, 2022
Future coursework: Derivative modeling & simulation, Algorithmic & high-frequency trading, Advanced computational methods, Credit risk analysis

UNIVERSITY OF MIAMI **Coral Gables, FL**
B.S. in Computer Science and Mathematics May 10, 2019
Coursework: Data structure & algorithm, Database management, Statistical data analysis

EXPERIENCE

ZHONGTAI SECURITIES CO., LTD. **Shandong, China**
Risk Management Intern Mar, 2020 – Jul, 2020

- Quantified risk indicators of equity portfolios and indices, performed statistical analysis such as relationship between price and volume to aid investment manager's daily analysis workflow
- Designed and implemented programs in Python to automate the statistical learning process of equity analysis such as ratio of movement in trading volume
- Tested the correlation of different indices between the Chinese market and the U.S. market, analyzed the stock trend with respect to macro environment and specific events during COVID-19

UNIVERSITY OF MIAMI **Coral Gables, FL**
Research Assistant Apr 2019 – Jul 2019

- Aided research team in OCT image processing, responsible for data validation and visualization
- Generated graphs to verify annotation accuracy

Teaching Assistant Aug 2018 – May 2019

- Graded homework for CSC 317 (Data Structures and Algorithm Analysis) and CSC 120
- Tutored lab sessions for CSC 120 (Intro to programming) and conducted final review sessions

INSPUR USA. **Bellevue, WA**
Project Management Intern (Programming) Jun, 2018 – Aug, 2018

- Managed first iteration of a HRMS (Human resource management system) project, an internal system used by both Inspur USA and Inspur World
- Conducted user acceptance testing for internal users (managers) through interviews and questionnaires, utilized results for system enhancement and optimization
- Oversaw routine quality assessment via sample testing and assured functionality of system while keeping Microsoft Team Foundation Server updated

QUANTITATIVE PROJECTS

BOSTON UNIVERSITY **Boston, MA**
Impact of Earning Surprise on Stock Return Sep 2, 2019 – Dec 2019

- Constructed functions and classes to extract S&P 500 stock data from Bloomberg and Yahoo Finance, calculated surprise in earnings for further analysis
- Created functions for bootstrapping and classifying stocks into three categories, calculated performance indicators such as Average Abnormal Return to analyze the impact of earning surprise on stock return
- Developed a full program with user menu to display information of individual stocks and results of analysis for different groups of stocks, visualized data using gnuplot