

Fang Cao

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Skills and Credentials

Programming: Python, SQL, R, MATLAB, C, L^AT_EX

Mathematics: Stochastic Calculus, Computational Methods, Time Series Analysis

Certifications: Bloomberg Market Concepts

Education

M.S. Mathematical Finance & Financial Technology

Boston University, Questrom School of Business

Expected January 2023

Boston, MA

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

B.S. Data Science

New York University Shanghai

May 2020

Shanghai, China

- Coursework: Machine Learning, Data Analysis, Databases, Optimization & Mathematical Programming, Algorithms, Computer Simulation, Linear Algebra, Multivariable Calculus, Ordinary Differential Equations, Probability & Statistics

Experience

Associate Corporate Customer Manager

Industrial and Commercial Bank of China

August 2020 - July 2021

Shanghai, China

- Analyzed and updated daily loan data to evaluate the performance of branch offices and improved the original self-built model for comprehensive and accurate evaluation of loan marketing
- Member of the team for China International Import Expo participation, designing the online meeting framework to connect domestic and international customers for trades and exchanges

Financial Institution Department Intern

Bank of East Asia (China) Company Limited

May 2018 - July 2018

Shanghai China

- Organized and proceeded the data of performance of financial institution in cooperation for risk evaluation of related bonds the bank was holding
- Communicated with other departments and collected cross-department statistics for assistance towards the banks' funding decisions

Projects

Spending Patterns of HSBC High Net Worth Individuals

New York University Shanghai

Spring 2020

Shanghai, China

- Applied machine learning models, designed and developed the system structure to recognize and evaluate high net worth individuals to help improve the marketing strategy (Python)
- Summarized the characteristics of customer groups for private banking