

Kaiyu(Katie) Xie

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Skills and Credentials

Programming: Python, R, MATLAB

Mathematics: Advanced Algebra, Mathematical Statistics, Calculus, Time Series Analysis, Multivariate Statistical Analysis, Real Analysis

Education

M.S. Mathematical Finance & Financial Technology Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

B.S. Mathematics & Applied Mathematics June 2021
Nankai University Tianjin, China

- Awards: First-class Scholarship, First Prize of The Chinese Mathematics Competitions, S-Award of Mathematical Contest in Modelling
- Coursework: Mathematical Analysis, Advanced Algebra, Real Analysis, Differential Equations, Investment, Financial Engineering, Probability & Statistics, Multivariate statistical analysis, Data Structures and Algorithms, Data Mining, Machine Learning

Experience

Project Intern October 2020 - December 2020
China International Capital Cooperation (CICC) Beijing, China

- Member of a team tasked with constructing a MSCI index enhancement strategy
- Collected and cleaned data from Futu-api database. Test and select effective divisors using machine learning to support modeling and further research (Python)

Analyst Intern June 2019 - August 2019
Shanghai Pudong Development Bank Jinan, China

- Reviewed and analyzed enterprises data to evaluate the asset (R)
- Studied internal bank data, industry present and latest policies, and composed reports

Projects

Bachelor Thesis: Construction and Empirical Analysis of an Enhanced Index Strategy Based on Adaboost February 2021 - April 2021

- Established a factor database, evaluated the importance of factors and filtered them based on the Adaboost algorithm, and established a CSI 300 index enhancement strategy. (Python)
- The cumulative return of the strategy in the past five years is 174.02% and the excess return is 111.71%

Chinese College Students Insurance Digital Technology Challenge April 2020 - May 2020

- Predict the type of insurance selected by the user from the existing click history data based on the FM algorithm (Python)
- The prediction accuracy is in the top 15% in the country

Local Bank Call Center Scheduling Project

May 2019 - March 2020

- Member of a team of six people to optimize the call center scheduling system for the Tianjin Branch of Bank of Communications of China, increased work efficiency by 13%
- Analyzed data from bank call center, constructed the mathematical model, and developed the optimal schedule(MATLAB)

Additional Information

Languages: Mandarin, English

Interests: Public Speaking, Calligraphy