

Xinyi Chen

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Skills and Credentials

Programming: C++, MATLAB, Python, Eviews, SQL, \LaTeX

Mathematics: Stochastic Calculus, Computational Methods, Time Series 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(Mathematal Finance) [GPA: 88.55/100] July 2021
Tongji University Shanghai, China

- Coursework: Probability & Statistics, Applied Stochastic Processes, Optimization, Differential Equations, Financial Derivatives Pricing Theory

Experience

Investment Analyst Intern April 2020 - September 2020
Shanghai Momentum Capital Management Co., Ltd. Shanghai, China

- Researched and wrote a research report focusing on the competitive landscape of the Internet of Things (IoT) sector.
- Studied the feasibility with data analysis and completed investment reports of projects.

Part-time Assistant, Department of Risk Management October 2019 - November 2019
Morgan Stanley Capital International Online

- Designed a calculation program for the value at risk (VaR) and calculated the VaR with the given data.
- Learned and analyzed the differences between the American option and the European option.

Projects

Statistical Based Automated Investment Plan March 2019 - March 2020
Tongji University Shanghai, China

- Applied a combination of finance and statistics methods to develop a model to assist students to invest in mutual funds.
- Analyzed 5-year historical performance for 10 mutual funds with different risk profiles and plotted a graph with the highlighting funds with a negative correlation.

Analysis of Bad Loans in Chinese Commercial Banks March 2019 - June 2019
Tongji University Shanghai, China

- Studied the influencing factors of bad loans with practical cases.
- Put forward a hypothesis and analyzed 38-year historical data using Eviews to verify it.

Additional Information

Languages: Mandarin, English

Interests: Musicals