

Xueyi Wang

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SKILLS

Programming: Python, MATLAB, Julia, C/C++, SQL, STATA, LaTeX

Mathematics: Optimization, Linear Algebra, 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, Finance, Programming (R, Python, C++), Stochastic Methods of Asset Pricing

B.E. Quantitative Finance [GPA 3.76] June 2021
East China University of Political Science and Law Shanghai, China
Minor: Computer Science and Technology at Shanghai University of Engineering Science Shanghai, China
Exchange: Global Access Program at University of California Berkeley (UCB) Berkeley, CA

- Merit award: Outstanding Graduates, First-Class Scholarship, Merit Student
- Coursework: Intermediate Financial Economics, Programming for Mathematical Applications, Probability & Statistics, Econometrics, Corporate Finance, Accounting, Fixed Income Securities Analysis

EXPERIENCE

Part-Time Research Assistant July 2020 - August 2020
Morgan Stanley Capital International Beijing, China

- Applied BSM differential equations and least-squares Monte Carlo simulation to price European and American options on MATLAB
- Constructed investment portfolios based on the Beta ranking, annualized return and Sharpe ratio
- Calculated swap interest rate and basis to derive the present value of the interest rate swap

Auditing Department Intern June 2019 - August 2019
Grant Thornton International Ltd. Shanghai, China

- Assisted auditors in performing due diligence for the pre-IPO of Shanghai Jiaheng Daily Chemicals Co., Ltd.
- Took part in the internal auditing, carrying out on-site inspection and conducting the walk-through test

PROJECTS

Study on the Pricing of Credit Derivatives Spring 2021
East China University of Political Science and Law Shanghai, China

- Carried out a comparative study of various credit derivatives pricing models
- Calculated the credit derivative price through bonds and risk-neutral measures

Quantitative Methods for Finance Fall 2019
Chinese Academy of Sciences Beijing, China

- Constructed a risk parity model and designed quantitative investment portfolios to minimize risks
- Incorporated the factor model, filtered out major influencing factors on asset allocation with Python

ADDITIONAL INFORMATION

Languages: Mandarin, English

Interests: Volleyball, Badminton, Painting, Volunteering