

Yiduo(Nicole) Xu

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Skills and Credentials

Programming: Python, SQL, MATLAB, R

Mathematics: Stochastic Calculus, Machine Learning, Numerical Analysis, Optimization

Certifications: Bloomberg Market Concepts

Education

M.S. Mathematical Finance & Financial Technology

Boston University, Questrom School of Business

Expected May 2023

Boston, MA

- Coursework: Fundamentals of Derivative Market, Programming (Python, C++), Stochastic Methods of Asset Pricing

B.S. Mathematics in Finance & Economics [GPA 3.793]

University of California, Irvine

April 2021

Irvine, CA

- Merit award: Graduated CUM LAUDE
- Coursework: Quantitative Economics, Stochastic Probability in Financial Market, Differential Equations, Linear Algebra

Experience

Risk Analyst Intern

FinDeck Co., Ltd

February 2021-June 2021

Shanghai, China

- Assisted on a risk management project focused on developing a middle-office management system to monitor derivative trading activities for a large Chinese commercial bank (SQL)
- Worked on an options valuation and credit risk model incorporating the directives from the 2020 Basel Committee on Banking Supervision

Trading Desk Intern

CITIC Construction Investment Futures

September 2020 - December 2020

Hangzhou, China

- Prepared a summary of key market news and information for presentation in the morning meeting
- Analyzed the upstream chemical supply chain and produced a daily summary for sales team and investors

Quantitative Analyst Intern

JP Morgan Chase & Co

April 2020 - May 2020

Remote

- Collected daily historical trading data of 60 public companies composed of 6 Vanguard ETFs from Bloomberg and performed analysis of those stocks providing strategic suggestions
- Designed a regression model based on the data collected to identify investment opportunities and risks during financial market turmoil through benchmarking of historic data from the 2002 technology bubble and 2008 global financial crisis

Projects

Relationship between Online Employee Ratings and External Firm Financing

Professor Jinfei Sheng, Paul Merage Business School

Spring 2020

Irvine, CA

- Assisted professor and his research group with data collection and cleaning process, transformed unsupervised raw data to an organized data-frame structure(Python)

Additional Information

Languages: Mandarin, English

Interests: Swimming, Boxing, Hiking