ANITA CAREER

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EDUCATION

The University of North Carolina at Charlotte **December 20XX**
Master of Science in Mathematical Finance
Concentration: Computational Finance
Courses: Financial Economic Theory, Financial Econometrics, Financial Elements of Derivatives, Fixed Income Securities and Credit Risk, Cross Section and Time Series Econometrics, Stochastic Calculus for Finance 1&2, Numerical Methods for Financial Derivatives, Financial Computing, Advanced Financial Derivatives

The University of North Carolina at Wilmington **May 20XX**
Bachelor of Science in Business Administration
Concentration: Management Information Systems
Honors: Six-time recipient of Dean's List, Phi Beta Kappa

EXPERIENCE

FOUNDING SECURITIES CO., LTD | Raleigh, NC
Quantitative Analyst Intern **September 20XX – August 20XX**

- Developed a multi-factor stock selection model for constructing the alpha strategy in which factors were reselected monthly based on the linear regression on historical data
- Completed optimization of the alpha strategy based on Barra risk model. It had outstanding performance in the back-testing: 17% annualized return with 5% maximum monthly drawdown
- Designed the framework and implemented the event-driven stock strategy according to the semi-annual adjustments of the constituents of CSI 300 index, which was adopted by the division, and now it has AUM of $35 million dollars
- Conducted researches on China's stock market using statistical methods and gave advice to division's existing stock strategies based on the analysis

ACCENTURE LLC | Raleigh, NC
Intern Analyst **May 20XX – August 20XX**

- Performed research on volatility cube and interpolation methods in order to determine the volatility of swaption with flexible expiry date, tenor, or strike price
- Conducted validation report of various pricing models and presented to the clients
- Calibrated Black-Scholes model for FX option by introducing implied volatility smile under Vanna-Volga approach

Software Developer **May 20XX – August 20XX**

- Tested components of fund settlement and reconciliation services using Java and Perl
- Communicated the status of testing effort on a daily basis
- Implemented internal web utility tool for reporting application usage statistics

QA Engineer **May 20XX – August 20XX**

- Built automated test framework and scripts for online publishing platform using Python
- Participated in the agile scrum development process including daily status meeting

ACADEMIC PROJECTS

Regression analysis for factors affecting the quantity demanded of finished steel in China from 1980 to 1997 **Spring 20XX**
Using SAS to finish term paper "Multiple linear regression analysis for factors affecting the quantity demanded of finished steel in China from 1980 to 1997" for Cross Section and Time Series course (Multiple linear regression, Generalized Least Squares, Heteroscedasticity test, Autocorrelation test, Multicolinearity test, Time Series Econometrics (ARMA Model))

Evolutionary Game Analysis on Confirming Storage Financing Mode **Fall 20XX**
Third author. Confirming Storage is the prepaid financing mode developed by commercial banks for SMEs within downstream of the supply chain, which is not only able to reduce credit risks but can effectively relieve financing dilemma for SMEs as well.

SKILLS

Computer Skills:	Programming with C/C++, Python, Matlab, SAS (Certified Base Programmer), R, Java, and HTML, Mathematica, LaTeX
Certifications:	Passed Level I of the CFA Exam
Foreign Language:	English, Italian, Mandarin
Citizenship:	U.S permanent resident (green card holder)