

Bao Dexi  
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**I post this resume to seek a position in 09summer internship**

### **Educational Background**

**University of Minnesota—Twin Cities, School of Mathematics,  
Master of Financial Mathematics 2008~2010**

Main Courses:

Preparation for Financial Mathematics  
Programming and Presentation in Finance  
Mathematical Background for Finance  
Mathematical Theory Applied to Finance  
A Practitioner's Course in Finance

**Sun Yat-Sen University, School of Information Science & Technology,  
Bachelor of Software Engineering 2004~2008**

Nominal GPA: 82/100; Math GPA 89/100; Class Rank: 50/500

#### **Major course of Study/Program Description**

**MATH:** Calculus (multivariate Level); Statistical models and inference methods; Linear Algebra; Discrete Mathematics; Applied Mathematics (Engineering Track, including ordinary & differential equations)

**Computer Science:** C++&MATLAB Programming, Algorithm, Artificial intelligent, Data Structure, System Analysis & Design

### **Professional Work Experience**

**Summer Associate (Quantitative Analyst), Justwin Investment Consulting, Shenzhen City  
2006-2007**

- Collaborated with other team members on developing a simulation model
- Modified and improved the in-house real time technical analyzing system, programmed additional add-in for non-technical users
- Performed statistical analysis on financial data
- Constructed multi-factors model and term structure stochastic models for evaluating publically listed closed-end funds and options
- Provided I.T support to other team members and customers

### **Research Project & Experience**

**Investment Portfolio Management System 2006**

Function: Calculating efficient allocation set with Markowitz algorithm; stimulating projected returns with path-dependent methods (simulation) or continuous return assumption (Cholesky Decomposition methods); producing basic statistics such as sample moment and various-covariance estimator.

### **Language and Other Backgrounds**

Native Speaker of Cantonese and Mandarin., Fluent speaker of English and Japanese