

Shiyi Chen
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OBJECTIVES

Seeking an internship

Education

2008-2010(expected) **University of Minnesota- twin cities** *Minnesota, US*
Master's degree in **Financial Mathematics** GPA: 3.709/4.0
»Coursework includes: Computation in Finance, Math background for Finance, Portfolio Analysis
» Programmed option price by MATLAB, C# and Excel implementing Monte Carlo, PDE, Binomial Tree and other Mathematics Model, created GUI for programs

2004-2008 **Sichuan University** *Sichuan, P.R. China*
Bachelor's degree in **Mathematics and Applied Mathematics** GPA: 3.5/4.0
»Coursework includes: Mathematics Model, Insurance Actuarial Theory, Theory of interest, Probability Theory, Stochastic Process
»Used Mathematics and Statistics Method such as Time Series to solve problems, Programmed the Algorithms by MATLAB, SPSS and C

Skills

- » **CFA Level I** Candidate
- »Native fluency in Mandarin **Chinese** with strong **English** communication skills
- »Proficiently in **MATLAB, Microsoft office (Excel VBA), C#, C**

Related Professional Experience

07/2009 **Citibank (China)** *Sichuan, P.R. China*
Personal Bank Department **Intern**
»Gained hands-on skills and experiences of Customer Reception and Services
»Coordinate the related matters with other bank Dept, such as CO, RM

12/2008-1/2009 **Personal Tax Return Project** **Data analyst** *New Orleans, U.S*
» Organize and analyze the data of annual income, personal expense and Bank statement by Excel

6/2007-6/2008 **Taiping Life Insurance Co., Ltd** *Sichuan, P.R. China*
Taiping Life Insurance Co., Ltd is a leading insurance provider in China with registered capital of 1 billion RMB.
Research & Development Department **Assistant Insurance Product Designer**
»Analyze data to detect irregularities, errors, fraud, or lack of compliance with established policies or procedures and conduct audit to ensure the accuracy of cost reports and payment of claims.
»Involved in the project entitled “*Interest Rate and Insurance Corporation Analysis*”, used Regression Analysis to deal with large customer data

Other Experience

07/2006-08/2006 **Mathematics Model Summer School in Sichuan University**

9/2006-05/2008 **Vice President, School of Mathematics Student Association, Sichuan University**

6/2004-09/2008 **Volunteer, free Math tutor for local elementary school student**