Shiyi Chen

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OBJECTIVES

Seeking internship position

Education

9/2008-5/2010 **University of Minnesota- twin cities** *Minnesota, US*

Master's degree in **Financial Mathematics** GPA: 3.64/4.0

»Coursework includes: Computation in Finance, Math background for Finance, Portfolio Analysis, A Practitioner's Course in Finance, Mathematical Theory applied to Finance

» Programmed option price by MATLAB, C# and Excel implementing Monte Carlo, PDE, Binomial Tree and other Mathematics Model, created GUI for programs

9/2004-6/2008 **Sichuan University** *Sichuan, P.R. China*

Bachelor's degree in **Mathematics and Applied Mathematics** Major 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

» passed **CFA Level Ⅰ** exam, **CFA Level II** Candidate

»Native fluency in Mandarin **Chinese** with strong **English** communication skills

»Proficiently in **MATLAB, Microsoft office (Excel VBA), C#, C**

Related Professional Experience

10/2009-**present** **Trautman International consulting** *Minneapolis, US*

Business Development Assistant

» Designing financial planning tools (e.g. asset allocation) and online tax calculators for client

» collecting and organizing clients information, and estimating their preferences based on historical data

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

01/2010 **School of Mathematics, University of Minnesota-twin cities**

Financial Mathematics Modeling for Graduate Student *Minneapolis, US*

Adjusting the Black-Sholes Framework in the Presence of a Volatility Skew

» Adopting Mathematical and Statistics Method to adjust the Black-Sholes framework to incorporate volatility skew into the market practice of delta hedging

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

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