

ZHENG DUAN

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OBJECTIVE

An internship or part-time position in quantitative analysis

EDUCATION

Master of Financial Mathematics (Expected)

May 2010 University of Minnesota Twin cities, MN

**B.s in Statistical Science with specialization in Actuarial Science
Honours Degree**

May 2008 University of Western Ontario London, ON

RELAVENT EXPERIENCE

Research Assistant, Statistics and Actuarial Sciences Department

Summer 2007 **University of Western Ontario** London, ON

- ◆ Implemented regime switching model and used EM algorithm to find optimal parameter estimates
- ◆ Calculated Statistical Inferences of Model Parameters
- ◆ “A self-tuning model for inflation rate dynamics” (submitted) Dr Rogemar Mamon, Zheng Duan,

AWARDS AND ACCOMPLISHMENTS

- ◆ Dean's Honors List, 2007/2008
- ◆ Society of Actuary: FM Exam 2008
- ◆ Society of Actuary: MFE Exam (Sitting in November) 2008
- ◆ Society of Actuary: P Exam 2006
- ◆ Ralph and Nellie Jeffery Scholarship 2005
- ◆ Leadership skills: Vice President of Actuary Students Club 2008

SKILLS

- ◆ Microsoft Office: Word, Excel, Access
- ◆ Computer Programming language: Java
- ◆ Statistical Software: R, S-plus