

Shu-Ai Wang
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EDUCATION

UNIVERSITY OF MINNESOTA

Minneapolis, MN

School of Mathematics

MS in Mathematics Finance (expected-May 2008)

- *Finance:* Binomial trees, Black-Scholes option pricing, fixed income market, portfolio management and optimization, value at risk, option valuation and hedging, interest rate and foreign currency derivatives, and Monte Carlo simulations.
- *Mathematics:* Martingales, Ito's Calculus, Brownian motion, Feynman-Kac Theorem.
- *Computational Skills:* Interest rate and Black-Sholes calculation in MATLAB, Duration and CRR binomial model implementation in VB, Yield Calculator, implied Volatility, and Monte Carlo implementation in C#.

National Chengchi University

Taipei, Taiwan

B.S. in Money & Banking (Sep 1996- June2000)

- Courses including Calculus, Economics, Statistics, Accounting, Financial Management, Financial Engineering, International Finance, Foreign Exchange Market, Futures, Life Insurance, and Financial Regulations.

EXPERIENCE

KGI Securities Co. Ltd. , Risk Management Department

Taipei, Taiwan

Credit risk supervisor (Oct 2003-Aug 2007)

- Develop and update database to monitor credit risk of position.
- Report credit risk exposure regularly to Risk Management Committee.
- Measure pre-settlement risk of OTC derivatives counterparties.
- Participate in conducting risk management policy, including market risk, credit risk, and model risk.

Cathay United Bank

Taipei, Taiwan

Mortgages and personal loan examiner (Jan 2002-May 2003)

- Verify borrowers' qualification and suggest credit line.

Wealth Week

Taipei, Taiwan

Financial industry analyst (Oct 2000-Dec 2001)

- Conduct financial industry research and report the results to give readers investment suggestions.

OTHER

Computer skills: VBA, SQL, MATLAB, VB, C#, Delphi, Microsoft Office.

Languages: Chinese, English