

SICONG WANG

1291 Gibbs Ave, Falcon Heights, MN 55108

Tel: 718-801-1076

Email: scwang1010@gmail.com

EXPERIENCE

Computer Engineer, Degremont China Corp., Suez Group Corp. of France (July 2006-August 2007) Beijing, China

- Design database, do statistics and make program to manage all the computers by Microsoft Access and SPSS

Analyst & Consultant, ShenYinWangGuo Stockjobber (Sep 2005-Feb 2006) Beijing, China

- Use software of stocks, observe the figure of any stock and record the Returns of a stock.
- Compute, Simulate and Predict the Volatility of the stock by Matlab using several models, include GARCH and EGARCH.
- Assisted the manager do the consultation for clients.

EDUCATION

University of Minnesota, MS in Financial Mathematics (September 2007 – July 2009) Minneapolis, MN

Beijing University of Chemical Technology, BS in Mathematics (September 2001-July 2005) Beijing, China

- Ranked in top 10% of the Major during the undergraduate study
- Got first scholarship once and second scholarship twice
- Graduate Thesis: Analysis on the Volatility of A- Stock Index in Shanghai Security Exchange (published by the journal of the University)

RESEARCH EXPERIENCE

Research Assistant, Science Institute of Beijing University of Chemical Technology Beijing, China

- Learned the basic financial knowledge from the book “Management of the Risk of Financial market” by WangChunFeng.
- Help the professor use Microsoft Excel and SPSS to deal with all the returns of the stock and compute the Volatility of Day of each stock.
- In the final graduate thesis, I simulate the Volatility of the stock with three main models——ARCH, GARCH and EGARCH. After comparing the results, I choose the best EGARCH to change and predict. After changing the distribution to t, I get the best result of prediction.
- This graduate thesis is published by the Journal of the Beijing University of Chemical Technology.

TEACHING EXPERIENCE

Teaching Assistant, Science Institute of Beijing University of Chemical Technology (Mar 2005-May 2005)

- Temporarily teach the graduate students how to use Matlab, especially the Financial Toolbox.

LEADERSHIP EXPERIENCE

Team Leader, Mathematical Modeling Contest, Beijing No.4 High School Beijing, China

- Our team had an excellent cooperation. We design a mathematical model to simulate the lift system of the skyscraper in rush hour.
- Everyone in the team did very well in his job. Research, Statistic, Design and Program, we divide the entire work and cooperate perfectly.

SKILLS

- **Computer:** MATLAB, C#, Visual Basic, Excel VBA, Latex, Microsoft Office (Excel, Access, Word)
- **Language:** Chinese Mandarin