CHUNPU SONG

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EDUCATION

UNIVERSITY OF MINNESOTA – TWIN CITIES — Minneapolis, MN

School of Mathematics
Master of Financial Mathematics (expected in 2009)

- *Mathematics*: Measure theory, Stochastic Calculus (Brownian Motion, Ito's Calculus, Martingale, stochastic differential equations, etc), Feynman-Kac theorems, Girsanov's theorem, finite difference methods for European and American options
- *Finance*: Delta hedging, no arbitrage and risk-neutral pricing, Black-Scholes model and derivative securities pricing, modern portfolio theory
- *Computing*: Black-Scholes pricing, using Brownian motion to price barrier options and Principal Component Analysis in **Matlab**, bond duration calculator and binomial trees for European and American option pricing in **Visual Basic**, yield calculator, implied volatility, Brownian motion, and Monte Carlo simulation in **Visual C#,** interest rate scenario generator, Delta hedge simulator and basic application of algorithmic trading in **Excel VBA**

GEORGE MASON UNIVERSITY — Fairfax, VA

Ph.D. candidate in Public Policy Analysis (expected completion in 2009)

- **Core courses:** Numerical analysis, Multivariate statistical analysis, Statistical modeling of financial data, Microeconometrics, Advanced mathematical economics
- High Potential Graduate Research Assistant Fellowship, Office of the Provost, George Mason University, 2003-2006

HARBIN INSTITUTE OF TECHNOLOGY — Harbin, China

Master of Engineering in Enterprise Management, 2003

- **Core courses:** Advanced microeconomics, Advanced macroeconomics, Public sector economics
- Guanghua Award Recipient, 2002, Outstanding graduate Recipient, 2003

UNIVERSITY OF SHANGHAI FOR SCI. & TECH. — Shanghai, China

Bachelor of Science in International Enterprise Management, 2000

- **Core courses:** Calculus, Linear algebra, Operations research, Probability & applied statistics, C programming, Data structure, Database, Operating system, Software engineering, Management information system, Financial management, Financial accounting, International finance

EXPERIENCE

GEORGE MASON UNIVERSITY — Fairfax, VA

Graduate Research Assistant, School of Public Policy (2003-2007)

- Conduct comprehensive works on data collection, management and modeling, construction of econometric models, quantitative and statistical analysis (multiple regression analysis, time series and panel data analysis, principle components and factor analysis, Monte Carlo simulations)

COMPUTER SKILLS

Programming languages: Excel VBA, Visual Basic, Visual C#, MATLAB, STATA

OTHERS

Professional: strong analytical and research skills, innovation, teamwork, leadership, communication, public lecture and presentation
Publications: 2 journal articles and 4 conference papers in the fields of economics and policy
Languages: English (fluent), Mandarin (native speaker)
Hobbies and interests: Basketball, Soccer, Skiing, Jogging, Music, Reading and Traveling