Yi Wang

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OBJECTIVE

A Financial Risk Analyst in an organization seeking strong quantitative and analytical skills, excellent hands-on abilities, data analysis and modeling experience and strong interpersonal skill.

SUMMARY OF QUALIFICATIONS

- Proficient with C#, MATLAB, VBA, SAS, Excel, Word, PowerPoint and Bloomberg.
- More than 3 years experience with remarkable ability to data extraction and analysis skill sets.
- Hands-on experience with equity research, accounting and financial statements analysis.
- Familiar with Value-At-Risk modeling, stress testing and statistical analysis.
- In-depth knowledge of fixed income, derivatives, risk management, numerical analysis.
- Implementation of pricing models across different product classes, including prepayment model for Mortgages Backed Securities, Black-Scholes Model and Monte Carlos simulations.

WORK EXPERIENCE

U. S. Bank, Minneapolis, Minnesota 2011.8—present

Financial Risk Analyst

- Developed risk management models by VBA, SAS, MATLAB

Esbee Public Relations and Marketing LLC, Minneapolis, Minnesota 2010.12—2011.4

Accounting Intern

- Responsible for bookkeeping, bank accounts reconciliation and QuickBooks accounting software.

China Merchants Securities Company Ltd, Shenzhen, China 2009 summer

Equity Research Intern

- Gained market analysis experience by reviewing global nuclear power generation development and analyzing pros and cons of nuclear power generation.
- Enhanced presentation skills by creating and presenting a research report of nuclear power industry to senior manager.

China Southern Airline Corporation, Guangzhou, China 2003— 2006

Data and Pricing Analyst

- Built skill at managing database results and reporting summary analysis to branch managers to monitor ticket sales performance vs. goals.
- Gained product pricing experience using International Fare Rules.

RESEARCH PROJECTS

- **Value at Risk calculation using Delta-Normal, Monte Carlo simulation and Historical Simulation in VBA**
  Write MACRO to download historical stock price from Yahoo finance; built VARCALCULATE function with confidence, horizon, methods, risk-free rate parameters; set standard deviation function, simulation return function and log-return function for 3 methods.
- **Pricing European and Exotic option based on Monte Carlo simulation in C#**
  Built underlying, European option, Look-back option, Asian option, Barrier option, Range option classes to simulate underlying and option prices with variance reduction methods improved the efficiency of Monte Carlo simulation.

EDUCATION

- M.S. in Financial Mathematics, University of Minnesota(Minneapolis), 2011
- Continuing education in Business, Long Island Business Institute(New York City), 2007
- B.A. in Accounting, Civil Aviation University of China(China), 2003