Rui Yan

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EDUCATION

Expected in 2010 **University of Minnesota--Twin Cities** USA

M.S in Financial Mathematics (Expected in 2010)

- Mathematics: measure theory, Brownian motion, Ito's Lemma, martingale, etc.
- Finance: delta hedging, derivative pricing, portfolio analysis
- Programming: application of C# and MATLAB for implementing pricing models
- Current courses: 1. Mathematical Background for Finance
  2. Financial Modeling, Coding and Presentation
  3. Portfolio analysis

Sep.2004-Jul.2008 **Donghua University** Shanghai, China

B.S Mathematics and Applied Mathematics, (Financial Engineering)

- Academic scholarship of Donghua University (2005, 2006) Top 10%
- Graduate Thesis: The Comparison and Application of Risk Measures

WORKING EXPERIENCE

Jul.2007 - Aug.2007 **Intern**, China Minsheng Banking Co. Ltd., Shanghai, China

EXTRACURRICULAR ACTIVITIES

Mar.2007 **Team Member**,East China Mathematical Modeling Contest
May.2006 **Team Leader**, Mathematical Modeling Contest of Donghua University
Sep.2006 **Volunteer**, Shanghai Science & Technology Museum
Sep.2004 - Jun.2005 **Member**, Student Union of Science College Donghua University

SKILLS

- **Computing**: Visual Basic, C#, Visual C++, MATLAB, SPSS, SAS, SQL Serve
- **Language:** English (Fluent): TOEIC score :965, Chinese(Native speaker)