XIAOHUA YANG

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1010 Jefferson Common Circle 4205, Saint Paul, MN 55114

OBJECTIVE:

An entry level position in quantitative analysis

EDUCATION :

University of Minnesota, Twin Cities, MN — *expected Dec2008*

Master of Financial Mathematics

Shenzhen University, Shenzhen, China — *July2007*

Bachelor of Science, Applied Mathematics

Training in Mathematics, Finance, and Programming

Mathematics: Mathematical analysis; Geometry; Advanced Algebra; Discrete Mathematics; Differential Equations; Probability & Statistics; Functions of Complex Variable; Numerical Analysis; Operations Research and Modeling.

Financial Engineering: Delta Hedge; Volatility Smiles; GARCH; Martingales and Measures; Black's Model; HJM; Hedging Interest Rate Derivatives; Mortgage-backed Securities; Credit Default Swaps; Collateralized Debt Obligation;

Projects:

Heston's stochastic volatility option pricing model calibration (Matlab & C)
Portfolio Optimization (mean-variance; Bayesian; black-litterman; resampled approach) (Matlab)
Finite difference methods for European options (C)
Principle Component analysis (Matlab)
Pricing exotic option with Monte Carlo Simulation (VBA)
Pricing American option using binomial trees (C++)

Actuarial Exams:

Passed exam P — *may 2008*
Passed exam FM — *Jun. 2008*
Sitting for exam MFE — *Nov. 2008*

OTHERS

Clerk, Coffman Book Store, University of Minnesota — *Aug. 2008-present*
answer inquiries from customers
Organize books

Undergraduate Teaching Assistant — *Sept. 2005-Jul. 2006*
Department of Mathematics, Shenzhen University
Tutored, graded homework, prepared teaching materials

Girls' soccer team for Math Department, Shenzhen University: — *Sept. 2003-Jul.2006*
Right forward
Initiated a girls' freshmen soccer team for math department and led the team to win the third place in the new cup

Computer skills

C++; Matlab; Excel; Visual Basic; Access