

# Zhang Ye

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## Education Background

**University of Minnesota – Twin Cities**

**Sep, 2009 -**

**Present**

- Masters in Financial Mathematics GPA: 4.0/4.0
- Expected graduation date –May, 2011
- Course taken: Mathematical Background for Finance; Mathematical Theory Applied to Finance; Computation, Algorithms, and Coding in Finance.

**National University of Singapore**

**Jul. 2005 –**

**Jun. 2009**

- Bachelor of Science, Major in Statistics and Applied Probability
- Minor in Financial Mathematics
- Course taken: Actuarial Statistics; Financial Mathematics; Computational Finance; Statistical Method in Finance; Financial Accounting; Probability Theory

## Experience

**Financial Mathematics Modeling Workshop,**

**University of Minnesota, Twin Cities, Minneapolis, US**

**Jan,**

**2010**

*A Study of Joint Density Modeling in CVaR Portfolio Optimization*

Adopting Mathematical and Statistical Method to construct CVaR optimal portfolios under various assumptions

**Data Analyst Internship**

**Institute of Hydrogeology and Environmental Geology, China** **May, 2008--Aug, 2008**

In charge of large volumes of data processing and data mining process.

Perform multivariate data analyses using VBA for hydro-geological project data.

**Student Exchange Program**

**University of California, Davis, US**

**Sep, 2007—Dec,**

**2007**

## Research

**Thesis for the Honor Year Project:** Estimating Parameters under Order Restrictions

## Skills and Qualifications

- Excellent problem solving skills.
- Good communication and interpersonal skills.
- Detail and accuracy oriented.
- In-depth knowledge of mathematics and financial models.

- Extensive programming knowledge: C#, Excel/VBA, Matlab, Java, SAS, SPSS and R.
- CFA Level I candidate (June, 2010).