[redacted]

[redacted] [redacted]
Pittsburgh, PA 15217 [redacted]@tepper.cmu.edu

EDUCATION

CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS — Pittsburgh, PA
*Master of Science in Computational Finance -- **MSCF*** — ***GRE Quant: 800 Verbal: 700*** — 12/12

- An interdisciplinary program including finance, mathematics, statistics, and programming that prepares students for opportunities in quantitative finance
- Recipient of MSCF Merit Scholarship
- Memberships: Quantitative Finance Club, Graduate Finance Association, Alpha Club

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Bachelor of Science in Quantitative Finance, Minor in Statistics — ***GPA: 3.83/4.0*** — 6/09

- Thesis: "Recovery of Local Volatility Function by Linearization" — ***First Class Honors***
- Winner of Lijen Industrial Development Medal (best final year thesis project in discipline)
- Recipient of [redacted] undergraduate scholarship
- [redacted] Help Xiao'ou Project: organized donation drive for a fellow student diagnosed with acute lymphoblastic leukemia, raised $235,064 in 3 weeks

UNIVERSITY OF CALIFORNIA, BERKELEY — Berkeley, CA
Exchange Student — ***GPA: 4.0/4.0*** — 12/07

- Completed courses from College of Letters and Science and Haas School of Business. Dean's List recipient

Chartered Financial Analyst (CFA) Level III Candidate — 06/12

EXPERIENCE

AUSTRALIA AND NEW ZEALAND BANKING GROUP (ANZ) — Singapore
Quantitative Analyst, Exotic Interest Rate Markets (4/10 – 8/11) — 4/10 – 8/11

- Participated in the derivation and testing of new pricing formulas for caplets and swaptions in Linear Gaussian Model (LGM), which is extensively used for pricing of exotic interest rate products at ANZ
- Designed, implemented and tested advanced "dual-layer" calibration technique for Hull-White Model in C++ library, which outperformed its Murex and Bloomberg counterparts in both functionality and flexibility
- Collaborated with the trading desk in the investigation of amortizing Bermudan swap pricing, introduced new features to the Hull-White library and improved both accuracy and efficiency of the existing numerical scheme

Quantitative Analyst Intern, Commodity Markets (6/09 – 8/09)

- Studied and implemented SABR volatility model via simplex optimization algorithm in Visual Basic
- Derived Vanna-Volga method for implied volatilities and built it into ANZ sales pricing tools.
- Implemented Corrado & Su (1996) model and calibrated energy volatility surfaces for crude oil products

THE ROYAL BANK OF SCOTLAND (RBS) — Singapore
Graduate Trainee, Global Banking & Markets Technology — 8/09 – 4/10

- Received intensive, professional training on finance, project management, operating systems, SQL, and Java
- Worked with risk management team to improve efficiency of Greek calculations in the trading system
- Supported structured rates trading team with internal trading and booking platform

INTERNATIONAL NETHERLANDS GROUP (ING) BANK N.V. — Singapore
Summer and Part-time Trading Intern — 5/08 – 3/09

- Involved in an algorithmic trading project on fixed-income securities and derivatives, which included market research, modeling, optimization and back-testing
- Designed and constructed database and a novel technical analysis tool "Graplant" for more than 100 instruments

ADDITIONAL INFORMATION

- Languages: Fluent in English, Native in Mandarin
- Programming / Software: C++; Java; VBA; MATLAB; Bloomberg, Reuters, Murex
- Interests: Piano; Chinese flute; swimming