

Bolun Xiao

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EDUCATION

University of Michigan *Ann Arbor, MI*
Master of Science in Quantitative Finance and Risk Management *Sept. 2018 — Expected May. 2019*
Courses: Financial Math, Stochastic Process, Linear Programming, Probability, Statistics, Computer Science

Wuhan University *Wuhan, China*
B.S. in Financial Engineering, Economics and Management School *Sept. 2014 — Jun. 2018*

- GPA: 3.7/4.0 the second class scholarship
- Courses: Advanced Mathematics, Statistics, Probability Theory and Statistics, Stochastic Processes, Real Analysis, Dynamic Optimization, C Programming Language, Introduction to Computational Thinking

WORK EXPERIENCE

China Merchants Fund Management Co., Ltd *Shenzhen, China*
Intern, Risk Management Department *Mar. 2018 — May. 2018*
Design of Early-warning Model concerning Financial Indexes of Credits Bonds

- Collected the data from annual report and confirmed the different inspections of bond qualification.
- Carried out a great deal of tests to confirm the investigation index and the logical threshold which could provide the best reflection of every inspections.

China Merchants Bank *Shenzhen, China*
Intern *Jul. 2017 — Sep. 2017*
Development of Risk Early-warning Model concerning Corporate Clients.

- Constructed several indexes according distinctive dimensions on integrated data.
- Established three logistic regression models on basis of univariate analyses, and analyzed the three models by validation samples

RESEARCH EXPERIENCE

Empirical Tests of Put-Call Parity between Call Warrant of Baotou Steel JTB1 and Share Option of Baotou Steel JTP1 | Economics and Management School Summer 2017 *Wuhan, China*

- Achieved the option prices and share prices of Baotou Steel JTB1 and Baotou Steel JTP1 through CSMAR, and then imported the 233 pieces of data into Eviews to statistically analyze
- Quantitatively analyzed the results and the assumptions, and then tested the put-call parity in the China option market

Simulation about Rate of Return concerning Linked Financial Products | Economics and Management School Fall 2017 *Wuhan, China*

- Calculated daily expected return rate of each stocks and their standard deviations
- Predicted the future price of the stocks by Monte Carlo Simulation, and then made a prediction concerning the financial product expected real return rate

SKILLS

R, Python, Matlab, C++, Excel