David(Kunpeng) Xie

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Education

Sept.2018–Dec.2019 **University of Michigan**, Ann Arbor, MI.
Master of Science in Quantitative Finance and Risk Management.
- GPA: 4.0/4.0
- Selected Courses: Financial Mathematics, Applied Statistics, Numerical Methods with Financial Applications, Discrete State Stochastic Processes.

Sept.2014–June2018 **University of Chinese Academy of Sciences**, Beijing, China.
Bachelor of Science in Mathematics and Applied Mathematics.
- GPA: 3.4/4.0
- Related Courses: Numerical Mathematics, Linear Algebra, Calculus, Discrete Mathematics.

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Sept.2017–Jan.2018 **University of Bristol**, Bristol, UK.
Exchanging Program.
- Related Courses: Financial Risk Management, Computational Mathematics(Matlab).

Working Experience

July2017–Aug.2017 **Credit Clerk Internship**, *Industrial and Commercial Bank of China, Meishan Branch.*
- Filled out application forms for credit loan applicants.
- Participated in interviewing credit loan applicants and gathering financial information, helping senior colleagues to assess credit level of applicants.
- Logged financial data of borrowers into bank's database to keep bank up-to-date with financial situation of applicants.

Feb.2017–March2017 **Credit Clerk Internship**, *Leshan City Commercial Bank, Pengshan Branch.*
- Familiarize myself with types and procedure of applying for loans by participating in loan application.
- Updated applicants' financial situation in bank's database.

Research Experience

Sept.2016–Jan.2017 **Seminar on Optimization**, *Supervised by Prof.Yuan Yaxiang.*
- Joined discussion about methods developed in Optimization used to find minimal/maximal of functions; methods such as Newton Method, Steepest Descent Method and Barzilai-Borwein Method are mentioned.
- Carefully studied Barzilai-Borwein Method from Math perspective, presented to others and wrote review article.

Computer skills

Language MATLAB, Python, C, R
Editing LaTeX, Microsoft Office