Rick (Yuankang) Xiong

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EDUCATION

University of Michigan Ann Arbor, MI

Master of Science in Quantitative Finance and Risk Management · GPA: 3.71/4.0 2017-present

Course Highlights: Advanced Financial Mathematics. Stochastic Processes and Stochastic Analysis for Finance. Numerical Analysis with Financial Applications. Computational Finance. Applied Statistics

Singapore Management University Singapore

Master of Science in Financial Economics · GPA: 3.91/4.0 2015-2016

Course Highlights: Financial Econometrics. Computational Statistics in Finance. Advanced Microeconomics.

Huazhong University of Science and Technology Wuhan, China

Bachelor of Finance and Bachelor of Engineering in Thermal and Power Engineering · GPA: 3.65/4.0 2011-2015

EXPERIENCE

Huatai-PineBridge Fund Management Company Limited Shanghai, China.

Quantitative Analyst Intern May 2018- Aug. 2018

- Constructed a new fundamental factor regarding R&D with Information Ratio 0.48 apart from factors from Barra Model and the company's model
- Operated Axioma to backtest the performance of the factor under nonlinear constraints in Multi-Factor model;backtested factor in the Single-factor Model using Pandas and Numpy
- Applied Tobit model, count model and a self-developed model to raw nonpublic alternative data to extract necessary information
- Analyzed nonpublic investor attention data and cooperated with cash flow factor quantitative researchers to explore potential of alternative data

GMBP Capital New York, U.S.A.

Quantitative Analyst Intern Dec. 2017- Jan. 2018

- Backtested market-timing strategies and optimized asset allocation strategies by allocating cryptocurrency asset in order to increase Sharpe ratio by using statistics, econometrics, Pandas and Pymysql
- Designed bear put spread strategy in a predicted yield rate increasing environment to speculate on the price decreasing of TLT
- Operated algorithmic trading platform to place orders automatically generated by trading strategies
- Built tail risk models and optimized put option combination strategies to hedge risks after a year of bull market (2017) with relatively low cost by using Monte Carlo simulation

Bank of China, Singapore Branch Singapore

Risk Analyst May 2016- June 2016

- Processed more than 5,000 individual and corporate client files by using a database management system
- Arranged KYC Review, Dow Jones RiskCenter results and anti money laundering reports in order to meet anti money laundering, bribery, corruption & sanctions regulatory obligations and identified 6 high-risk individual and corporate clients

Shenzhen Qianhai Zunfu Capital Management Co., Ltd. Shenzhen, China

Quantitative Analyst Intern July 2015

- Used MATLAB on a daily basis to identify top 20 combinations of tranches and corresponding parent funds, which presented the largest arbitrage opportunities

SKILLS

- **Programming and data processing tools:**

  C, C++ (Advanced C, C++ Programming Coursera certification via Peking University)

  Python (Python Programming Coursera certification via University of Michigan)

  MATLAB, R, SQL, SAS, Bloomberg, Wind
- **Communication:** Fluent in English; Native in Mandarin
- **Finance:** Level II CFA Candidate
- **Membership:** American Mathematical Society