XIAOFENG [Sabrina] NIE

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EDUCATION

2017-2019	**University of Michigan, Mathematics Department** [Ann Arbor, MI] ***Master of Science in Quantitative Finance and Risk Management*** **Courses Highlights:** Stochastic Analysis for Finance, Statistical Analysis of Financial Data, etc.
2018-2019	***Graduate Data Science Certificated Program*** **Courses Highlights:** Machine Learning, Statistics Learning: Regression, Data Science and Predictive Analytics
2013-2017	**Wuhan University, Economics and Management School** [Wuhan, China] ***Bachelor of Economics, Major in Financial Engineering*** **Courses Highlights:** Fixed Income Securities, Financial Engineering, Financial Derivatives, etc.

INTERNSHIP EXPERIENCE

Jun.2018 | Aug.2018	**Changjiang Securities Co., Ltd** ***Risk Analyst*** [Wuhan, China] • Completed option pricing and strategies back tests, then wrote risk analysis reports • Analyzed positions (stocks and fixed income securities), including profit and risk ratings, and drew charts to support daily and monthly risk reports • Wrote equity investment & risk management meeting records and project risk assessment reports
Jul.2016 | Oct.2016	**Hubei Provincial High Technology Industry Investment Co., Ltd** ***Investment Analyst*** [Wuhan, China] • Collected 1000 target clients' financial and operation information, then established Excel database for them • Built time-series models and regression models with R to analyze influencing factors and predicted future demand of dental services • Wrote industrial analysis reports for investment projects approval

ACADEMIC EXPERIENCE

Jan.2018 | Dec.2018	**Assurance Software, Inc.: Social Media Harvesting for Business Continuity** • The project aimed to create a public opinion querying server for disaster management based on Tweets • Built crisis-related classification model and sentiment analysis model, and realized models with Python • Evaluated models for statistics to choose an optimal one
Apr.2016 | Mar.2017	**Risk Management and Strategy Decision for Chinese Pension Fund Investment in Securities Market** ***Team Leader*** • Established CVaR model to select optimal portfolio • Built incomplete information dynamic model to simulate the real market • Decide the ideal time for the Pension Fund investment
Jan.2016 | Feb.2016	**Mathematical Contest in Modeling** ***Team Leader*** • Fitted debris into proper distribution model to simplify the orbit model of debris-collector using • Employed Monte-Carlo method to simulate the distribution of debris, and simulated the orbit of withdrawer with MATLAB • Synthesized findings into report that earned **Honorable Mention (<30%)**
Mar.2015 | Feb.2016	**Feasibility Research of Small-Sized Enterprises Financing through P2P Platform** ***Team member*** • Interviewed small-sized enterprises about their debt financing modes and financing scales • Utilized LOGISTIC model with R to measure the debt paying ability of enterprises • Analyzed the correlation among loan interest, enterprise scale, and debt paying ability of enterprises

SKILLS

Programming and Data Processing Skills: Python, R, MATLAB

Financial and Daily Work Skills: MS Office (especially good at slides), Wind, Bloomberg, Factset

Languages: English - Fluent, Mandarin - Native speaker