Xinye XU

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SUMMARY

A highly motivated financial mathematics master student with in-depth knowledge of quantitative topics including Financial Derivatives, Stochastic Calculus, Risk Management, Statistical Modeling, Data Science and Trading Strategies, with 2+ years programming project experience, CFA Level I, ACCA 13/14

EDUCATION

University of Michigan — **Ann Arbor, MI**

Master of Science in Quantitative Finance & Risk Management, Graduate Data Science Certificate — Sept. 2018 – Apr. 2020

- **Courses:** Financial Mathematics, Stochastic Analysis, Numerical Analysis, Applied Statistics, Statistical Models and Methods for Financial Data, Machine Learning, Data Mining, Data Manipulation and Analysis,

Sichuan University — **Chengdu, China**

Bachelor of Business Administration in Accounting, Major GPA: 3.82/4.0 — Aug. 2014 – June 2018

- **Awards:** University-level outstanding graduates (5%); Individual awards scholarship at first class
- **Courses:** Corporate Reporting, Financial Management, Management Accounting, Business Analysis

Columbia University — **New York, NY**

Math and Statistics Exchange Program, GPA: 3.84/4.0 — Jan. 2017 – Dec. 2017

- **Courses:** Math of Finance, Stochastic Processes, Analysis & Optimization, Probability & Statistics, Linear Regression Models, Programming in Java, Financial Economics, Global Economy

WORK EXPERIENCE

Industrial Securities — **Shenzhen, China**

Intern, Equity Research - TMT Team — May 2018 – July 2018

- Developed Python web crawler for accessing data from over 400 pages of online tourism booking websites to calculate ASP, SKU, average rating, sales volume; identified differences between online tourism companies' pricing strategies
- Completed online tourism industry report (over 25 pages) including industry overview, balance sheets forecasts, valuation (comps/DCF) analysis; delivered research findings in presentation to team

Fengtao Asset Management — **Shanghai, China**

Intern, Quantitative Strategy Team — Apr. 2018

- Designed and built a process in Python to screen, rank factor scores of Chinese A-shares and simulate trading based on signals; methodology involves investigating multi-factor model, significance of information coefficient, residual calculation, and comparing returns and risk measure ratios
- Studied construction of existing factors from research reports and their simulation results based on performance ratios; categorized them into several specific types to avoid potential collinearity
- Analyzed different modeling methods between Fama-MacBeth, Weighted Least Squares and Robust regression, proposed orthogonalization way to improve multi-factor model stability

China Merchants Securities — **Shenzhen, China**

Summer Analyst, Investment Banking Division — June 2017 – July 2017

- Prepared IPO prospectus and memorandum; supported senior analyst in connector industry research, comps valuations; researches on comparable companies' IPO deals and feedback files from CSRC
- Assisted analysts in due diligence through client meetings, financial database; adjusted profit & loss statement due to reflect changes of tax; performed benchmarking of industry operating costs to measure profitability

SELECTED PROJECTS

Pairs Trading in Hong Kong Stock Market, Team leader — **New York, NY**

Advised by Professor Mikhail Smirnov, Columbia University — Sept. 2017 – Dec. 2017

- Developed R Programming models to sort data, find optimal co-integrated pairs in different sectors of HK stock market and signals, back test strategy, and analyze their performance; achieved positive P&L in 6 pairs out of optimal 11 sectors
- Analyzed different trading criteria of signals and dynamically optimized by specific window period
- Delivered presentation to illustrate strategy logic, improvements made and results of back testing

SKILLS & INTERESTS

Language Skills: English (Fluent), Mandarin (Native)

Certificates: Association of Chartered Certified Accountants (ACCA) member passed 13/14 global tests, CFA Level I

Computer Skills: Python, R, Java, MATLAB, SQL, Bloomberg (BMC), FactSet, Microsoft Office