



---

## EDUCATION

**NORTH CAROLINA STATE UNIVERSITY** *Raleigh, NC*

May 2009

**Master of Financial Mathematics**

- **Finance:** Risk neutral derivative pricing, Black Scholes model, PDE, arbitrage pricing
- **Math:** Probability theory, stochastic process, martingale, Ito calculus, statistical inference
- **Computing Projects:** Monte Carlo simulation, finite difference method, optimal stopping time, Longstaff-Schwartz MC approach to pricing Bermudan option and calibration on CIR model
- **Current Course Work:** Time series, Stochastic Differential Equation, Econometrics

**SUN YAT-SEN UNIVERSITY** *Guangzhou, China*

**Master of Science in Computer Software & Theory,** GPA: 3.8/4.0

2005 - 2007

**Bachelor of Engineering in Computer Science,** GPA: 3.6/4.0

2001 - 2005

- **Course Work:** Numerical Methods, Algorithm Analysis and Design, Computability and Complexity, Advanced Database, Artificial Intelligence, Computer Network, Distributed Computing, Software Engineering, Computer Graphics

## WORK EXPERIENCE

**SAS Institute Inc.** *Cary, NC*

Jun 2008- present

**Graduate Industrial Trainee**

- Developing risk management solutions for European insurance regulation Solvency II
- Implemented the pricing model of single name Credit Default Swap in SAS for risk analysis
- Calibrated the hazard rate curve from CDS spread term structure

**Cisco Networking Academy** *Guangzhou, China*

**Group Leader**

2004 - 2006

- Worked as a team member in the Embedded VoIP Application research assignment
- Implemented the audio processing module in C++, debugged and performed software testing on concurrent module

**Bo Da Internet Technology Co. Ltd.** *Guangzhou, China*

**Systems Analyst Intern**

Summer 2004

- Designed and implemented algorithm for anti-spam strategies based on Bayesians model

## COMPUTER SKILLS

- C++, Java, SQL, SAS, Matlab, R, Risk Dimension, Eclipse and C++ Builder.

## ACCOMPLISHMENTS

- Graduate Research Assistantship in Mathematics Department, 2008 - 2009
- Sun Yat-Sen University Scholarship for Exceptional Students, 2002 - 2004
- 1st place in National Olympiads of Physics, 2000

## PROFESSIONAL SOCIETIES

- CFA Level II candidate, FRM candidate, Cisco Networking Academy

## LANGUAGE

- English (fluent), Chinese (Cantonese & Mandarin)