

# 陈皇宇

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## 数理金融研究生

数值计算金融 | 金融计量 | 量化交易

热情, 积极, 有金融经济学及应用数学的工作经验及教育背景。擅于设计量化模型, 提供新视角。学习能力强, 擅于与人沟通, 能承受压力。

## 学历

数理金融科学硕士 (预计 2015 年一月毕业) – 波士顿大学管理学院 – 美国, 波士顿  
排名前 2% GPA 3.93/4

金融科学学士 | 经济学双学位 (2013 年六月毕业) – 西南财经大学 – 中国, 成都  
排名前 3 荣誉毕业生 GPA 3.9/4 两次获得甲等奖学金

- 随机微积分
- 波动率曲面
- 随机最优控制
- 数值最优化
- 蒙特卡洛模拟
- 有限差分法
- 衍生品定价
- 金融计量
- 机器学习

软件: R / C++ / Python / Matlab / MS Office / Mathematica / LaTeX / C / Eviews

语言: 熟练掌握英语听说读写(托福 111) / 中文为母语

## 相关经历

首席交易员/宽客 – 多伦多大学罗德曼商学院国际交易比赛 – 加拿大, 多伦多 2013 年十月 – 2014 年二月  
领导并管理一个由六个交易员组成的团队, 代表波士顿大学与来自全世界的 52 支队伍竞技。负责拟订交易策略, 编写  
量化交易代码, 使用统计方法和数值模拟对交易数据进行分析

- 赢得收益前五交易员: 英国石油原油商品市场比赛 | 投行销售交易员比赛

信贷分析实习生 – 中国工商银行 – 中国, 昆明 2013 年二月 – 四月  
在信贷部任职, 通过资产负债表分析商业贷款风险

- 使用 Matlab 和 R 编写程序代码, 为信贷部建立了一个量化分析框架
- 设计了一个考虑到违约风险的 GARCH 模型, 有效地减少了对商业贷款申请者的评估时间

暑期分析员 – 广发证券 – 中国, 昆明 2012 年六月 – 九月  
管理实习生项目

接受培训, 并在投资银行部和股权分析部轮岗

- 负责与云南省金融办公室通讯: 协助完成一个招商引资项目, 最终帮助 13 个云南本地公司获得了来自浙江省投资者的债务融资
- 协助机构投资者客户, 负责监管投资组合的风险敞口, 定期简报风险价值 (VaR), 使用的是高斯关联结构 (Gaussian Copula) 的 RiskMetrics 框架

## 研究项目/论文

CDS 市场的联合违约风险: 对冲及资本要求 (2013)

次贷危机, 联合违约强度,  $t$  分布联合结构, CDS, 跳跃-扩散过程, 风险价值

实物期权的动态博弈: 房地产市场的过度开发与政府干预 (尚未发表的论文)

非线性微分动力系统, 美式期权, 最优停时

模糊逻辑, 投资者的认知模式 (尚未发表的论文)

模糊概率, 认知偏差, 随机波动率

## 社团活动 & 会员

创建者: 西南财经大学投资交易社 (2009-2011) – 中国

男高音: 西南财经大学合唱团 (2009-2012) – 中国

成员: 波士顿大学功夫社 | MBA 金融俱乐部 – 美国

# HUANGYU CHEN

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## MATHEMATICAL FINANCE GRADUATE

COMPUTATIONAL FINANCE | FINANCIAL ECONOMETRICS | QUANTITATIVE TRADING

Passionate, motivated Graduate with experience and education in financial economics and applied mathematics. Proficient designing quantitative model and creating new perspectives. Quick learner, strong communication skills, good at breaking stress.

## EDUCATION

**M.S. in Mathematical Finance** (expected January 2015) - BOSTON UNIVERSITY AT SCHOOL OF MANAGEMENT - Boston, US  
Top 2% GPA 3.93/4

**B.S. in Finance | Minor Economics** (2013) - SOUTHWESTERN UNIVERSITY OF FINANCE & ECONOMICS - Chengdu, CHN  
Top 1% *Summa Cum Laude* GPA 3.9/4 *First Tier Academic Scholarship*

- Stochastic Calculus
- Volatility Surface
- Stochastic Optimal Control
- Numerical Optimization
- Monte Carlo Simulation
- Finite Difference Method
- Derivative Pricing
- Financial Econometrics
- Machine Learning

**TECHNOLOGY:** R / C++ / Python / Matlab / MS Office / Mathematica / LaTeX / C / Eviews

**LANGUAGES:** Intermediate reading, writing, speaking English / Chinese (Mandarin) as native languages

## RELEVANT EXPERIENCE

**Chief Trader/Quant** - ROTMAN INTERNATIONAL TRADING COMPETITION - Toronto, CA Oct 2013 – Feb 2014  
Led and managed a team of 6 traders, representing Boston University to compete with 52 teams around the world. Developed trading strategies, wrote algorithmic trading codes, conducted statistical analysis, and ran Simulation

- **Achieved top five trader:** BP Commodity sub heat | Sales & Trader sub heat

**Credit Analyst Intern** - INDUSTRIAL & COMMERCIAL BANK OF CHINA - Kunming, CHN Feb–Apr 2013  
Worked in Credit department, analyzing commercial loans risk with corporates' balance sheets.

- Established quantitative analysis framework for Credit department by writing executable program with Matlab and R
- Designed a GARCH model with default intensity, effectively decreased the average time of credit assessments for commercial loan customers

**Summer Analyst** - GF SECURITY - Kunming, CHN June – Sep 2012  
*Management Analyst program*

Received trainings and rotated in investment banking department and equity research department

- **Correspondent to *The Fin. Affairs Off. of People's Government*:** Assisted in one investment attraction project, managed to help 13 local companies get debt finance from Zhejiang Province
- Worked with institution investors and watched over portfolio's risk exposure, briefed VaR and Expected Shortfall using RiskMetrics and Gaussian Copula

## RESEARCH

**Joint Default Risk in CDS Market: Hedging and Capital Requirement** (2013)

*Credit Crisis, Joint Default Intensity, t-Copula, CDS, Jump Diffusion process, VaR*

**Strategic Exercise in Dynamics: Overbuilding, Government Intervention in Real Estate Market** (*Working Paper*)

*Non-linear Differential System, American Option, Optimal Stopping*

**Fuzzy Logic and Cognitive Pattern of Investors** (*Working Paper*)

*Fuzzy Logic, Fallibility, Stochastic Volatility*

## COMMUNITY COMMITMENT & AFFILIATION

**Founder:** STUDENT'S SOCIETY OF TRADING AT SOUTHWESTERN UNIV. OF FINANCE & ECONOMICS (2009-2011) - CHN

**Tenor:** CHORUS OF SOUTHWESTERN UNIV. OF FINANCE & ECONOMICS (2009-2012) - CHN

**Member:** KONGFU CLUB | MBA FINANCE CLUB AT BOSTON UNIVERSITY - US