Yiran Xie

Phone: (734) 680-4793
Email: YiranXie@umich.edu
LinkedIn: www.linkedin.com/in/Yiran-Xie

Summary:
A strong team worker, fast-learner and problem-solver with excellent academic performance and strong research and analytical skills. Self-driven and highly motivated individual with experience in data analysis, quantitative analysis, mathematical modeling and computer programming.

Languages:
English: *Proficient*
Chinese: *Native*

Skills:
SQL
MATLAB
Stata
C++
Python
R
Excel
Java

Honors:
2014 Excellent Graduate

Education

University of Michigan Ann Arbor, MI
Quantitative Finance and Risk Management, MS May, 2017
GPA: 3.82/4.0
Coursework: Advanced Financial Mathematics, Stochastic Calculus, Computational Finance, Statistical Analysis of Financial Data (R), Machine Learning (Python), Database Management Systems (SQL, C++).
Applied Economics, MA December, 2016
GPA: 4.0/4.0
Coursework: Econometrics, Spreadsheet Modeling and Applications, Data Mining, Capital Markets and Investment Strategy.

Shanghai University of Finance and Economics Shanghai, China
Information and Computer Science, BS June, 2014
Major GPA: 90/100 (3.75/4.0)
Coursework: Mathematical Analysis, Advanced Algebra, Data Structure(C++).

Experience

University of Michigan's Ross School of Business Ann Arbor, MI
Research Assistant of Strategy May 2015-present
- Supported three projects and responsible for programming in Stata including cleaning data and running regression models for statistical analysis.
- Cleaned data sample of public manufacturing firms to examine the impact of import competition on firms' innovation input and output. Found useful results for firms' managers as well as policy makers. Results published in a top academic journal.
- Followed procedures in recent studies of the U.S. airline industry and built a large data sample to examine competitive dynamics within and across market position. Performed empirical analysis and assisted with the paper preparation.
- In charge of data manipulation and analysis to examine labor markets for managers within firms and outside.

Bank of Montreal (China) Co. Ltd. Shanghai, China
Trading Assistant Intern May, 2014-August, 2014
- Researched statistical arbitrage, primarily focused on pairs-trading, and implemented in MATLAB. Back tested the performance of strategy using historical Chinese capital market data.

Corporate Banking Intern February, 2014-May, 2014
- Assisted manager in researching the creditworthiness of businesses applying for loans. Analyzed the information and evaluated the performance of companies and feasibility of projects.

Morningside Venture Capital Beijing, China
Intern Assistant *June, 2013-September,2013*
- Collected and analyzed information about prospective clients and maintained good relationship with former customers.

Project

Portfolio Risk Management in C++ September, 2016-present
- Built a Monte Carlo simulation of financial markets relevant to a client portfolio based on a method used by MSCI/RiskMetrics (Benson-Zangari Approach) and forecasted the VaR, Expected Shortfall and distribution of P&L. Calculated incremental risk contribution at position level.