

XINYU WANG

East Lansing, MI • 5175151097 • wangx150@msu.com

EDUCATION

MICHIGAN STATE UNIVERSITY, ELI BROAD COLLEGE OF BUSINESS

PhD in Finance

Graduate Assistant

East Lansing, MI

Expected May 2020

GEORGIA INSTITUTE OF TECHNOLOGY, SCHELLER COLLEGE OF BUSINESS

Master of Science in Quantitative and Computational Finance (QCF)

GPA: 3.81

GMAT: 730 (Quantitative: 51/51)

Atlanta, GA

December 2014

SUNY STONY BROOK UNIVERSITY

Bachelor of Science in Business Management, Summa Cum Laude

Concentration: Finance

Minor: Applied Mathematics and Statistics

GPA: 4.0

Stony Brook, NY

May 2012

RESEARCH EXPERIENCE

Credit Risk Research Project

Georgia Institute of Technology

August 2014–December 2014

Atlanta, GA

Applied for the Fall 2014 GARP Research Fellowship with the recommendation of the Director of the MS QCF Program;

Achieved the results that our new model can outperform the Simple Hazard Model on all the three topics of credit risk;

Asset Pricing Research Project

Georgia Institute of Technology

May 2014–September 2014

Atlanta, GA

Replicated the whole research process in research papers and got similar results and conclusions (SAS, MATLAB);

Tested if mispricing exists in three-factor asset pricing models constructed by utilizing commonly used firm characteristics by data-mining (MATLAB);

Summarized the economic reasons why the cross-sectional difference can be justified by each characteristic considered from more than 40 asset pricing papers.

Energy Economics and Commodity Trading Research Project

Georgia Institute of Technology

May 2014–December 2014

Atlanta, GA

Applied the Mathematical Model of Energy Efficiency Uncertainty-Loss Aversion Bias in Greene (2010) to calculate the net present values of an energy efficiency increase for 34669 different vehicle models and the averages within each of the 54 vehicle categories (Python);

Constructed Seller Distribution Choice Model for US Used Vehicles Market using 10 million transaction records (SAS);

Surveyed commodity trading company data and finished the literature research on the topics of commodity trading, hedging and financing.

Class Project (Distance to Default and Probability of Default)

Georgia Institute of Technology

August 2013–December 2013

Atlanta, GA

Class Project (A Hazard Model for Default)

Georgia Institute of Technology

August 2013–December 2013

Atlanta, GA

Undergraduate Teaching Assistant

East Asian Studies Department of University at Albany

September 2010–January 2011

Albany, NY

EMPLOYMENT EXPERIENCE

CHINA CITIC BANK

Sales Account Manager Intern, Lobby Manager - Retail Banking Department

Largest joint stock commercial bank in China

Xi'an, China

October 2012–March 2013

GALAXY FUTURES COMPANY LIMITED

Assistant to Chief Analyst, Intern - R&D Center

China Galaxy Securities' largest joint-venture Futures Commission Merchant

Beijing, China

June 2011–August 2011

SKILLS

Languages: English – fluent, Chinese – native

Finance: Modeling, Asset Pricing, Financial Optimization, Investment Strategy Making, Risk Management, etc.

Programming / Software: SAS, MATLAB, Python, C++, R, Excel, SAS-JMP, EViews, LaTeX

Certificate: National Computer Rank Examination-2 (Microsoft Access) in China

Interests: Sports, Chinese Painting

RESEARCH & COMMUNICATION PROGRAMS

Graduate Communication Certificate Program
Georgia Institute of Technology

August 2013–Present
Atlanta, GA

HONORS AND AWARDS

Dean's List	<i>September 2011–May 2012</i>
Summa Cum Laude Honors Degree	<i>May 2012</i>
H.Lee Dennison Transfer Valedictorian Award for attaining the highest grade as a transfer student at Stony Brook	<i>May 2012</i>
Undergraduate Academic Excellence Award for the top 1 student of College of Business in Class of 2012	<i>May 2012</i>
Outstanding Achievement Award for the top 1 student of Finance in Class of 2012	<i>May 2012</i>
The only BS Hooding Representative for the College of Business on the Graduation Ceremony 2012	<i>May 2012</i>
Academic Achievement Award of Stony Brook University (twice)	<i>Fall 2011 and Spring 2011</i>
Golden Key International Honor Society	<i>November 2011</i>