Rulin Qiao
530 Church St., Ann Arbor, MI 48109
(734) 277-2617
rulin@umich.edu

EDUCATION

University of Michigan   Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management   *Sep. 2019-Dec. 2020*

University of Liverpool   Liverpool, UK
Bachelor of Science in Financial Mathematics   *Sep. 2017-July 2019*

- Coursework: Ordinary Differential Equations, Mathematical Models: Microeconomics and Population Dynamics, Numerical Analysis for Financial Mathematics

- GPA: 3.83/4.0

Xi'an Jiaotong Liverpool University   Suzhou, China
Major in Financial Mathematics   *Sep. 2015 – July 2017*

- Coursework: Multivariable Calculus, Probability and Statistics, Mathematical Reasoning Logic and Problem Solving, Methods of Applied Mathematics, Financial Computing, Financial Accounting, Principles of Microeconomics, Principles of Macroeconomics, Introduction to Finance

- Honor: Top 10% Academic Scholarship awarded in 2016

WORK EXPERIENCE

China Merchants Securities Co., Ltd.   Shanghai, China
Summer Intern, Financial Engineering Research Institute   *July-Aug. 2018*

- Received systematic training on principles and approaches applied to stock selection, such as multifactor recognition model, event-driven stock prediction.

- Conducted research on applications of Itô's Lemma in finance and pricing of derivatives, with a focus on futures.

Morgan Stanley Capital International   Beijing, China
PTA Intern, Financial Analytics Engineering   *June 2018*

- Solved a problem on European digital option pricing by using Black-Scholes formula.

- Calculated the VaR for an option portfolio with Monte Carlo Simulation using C++ programming.

- Investigated strengths and drawbacks of three estimators for the covariance matrix forecasting methods; further examed the mean-variance portfolio optimization strategy after imposing a short sale constraint.

Shanghai Pudong Development Bank, Zibo Branch   Zibo, Shandong Province, China
Intern, Sales Department   *July 2017-Aug. 2017*

- Evaluated product structure of bank's derivative products.

- Introduced financial products and portfolio to clients based on risk preferences and return expectations.

- Contributed to due diligence report for related assets management companies.

- Analyzed weekly sales data and presented the department a report including statistical tables and charts.

University of Liverpool, Department of Mathematical Sciences   Liverpool, UK
Teaching Assistant   *Sep. 2018-Dec. 2018*

- Answered questions from freshmen; assisted the professor with homework and exam grading

SKILLS

- **Programing**: MATLAB, SPSS, Minitab and Python (beginner)

- **Certificate**: CFA Level I Candidate (June 2020)

- **Language**: Mandarin (Native), English (Fluent)