Bowen Huang

| Ann Arbor, MI | bwhuang@umich.edu | LinkedIn: www.linkedin.com/in/bowen-umich |

EDUCATION:

University of Michigan   Ann Arbor, MI
M.S. in Quantitative Finance and Risk Management   *Sep. 2021-Dec. 2022*

University of Liverpool   Liverpool, UK
B.S. in Mathematics with Finance   *Sep.2019-June 2021*
GPA: 3.81/4.00
Relevant Coursework: Applied Stochastic Models, Numerical Analysis for Financial Mathematics, Theory of Interest, Linear Statistical Models, Financial and Actuarial Modelling in R

Xi′an Jiaotong-Liverpool University   Suzhou, China
B.S. in Financial Mathematics   *Sep. 2017-June 2019*
GPA: 3.85/4.00
Relevant Coursework: Multivariable Calculus, Introduction to the Methods of Applied Mathematics, Introduction to Financial Accounting, Principle of Macroeconomics, Introduction to Finance

WORK EXPERIENCE:

Qingdao Shibei Branch, Bank of China   **Qingdao, China**
Intern in Personal Digital Finance Department   *June 2019-July 2019*
- Established a discrete time and statistical factor model, using Python's numpy and matplotlib libraries, to analyze differences between fixed principal payment and fixed total payment methods
- Analyzed national deposit and loan data in macroscopic dimension and rendered data visualization using PivotTable view
- Assisted operators in handling credit assessment of debtors

Relevant Coursework:

Stochastic Theory and Methods in Data Science (Face Recognition Using Support Vector Machines)
Spring 2021
- Wrote a SVM function by using Matlab's quadprog command
- Operated Matlab's im2double command to converted 60 images into 4096×60 matrix training points and 60-dimensional row-vector training labels
- Used the SVM approach classifying training points and calculated the maximum margin separating hyperplane
- Tested 10 images in achieving 90% accuracy in classification

Financial and Actuarial Modeling in R   Spring 2021
- Conducted portfolio diversification and capital asset pricing model using R programming
- Used N time steps binomial trees to price the European and American options
- Valued European call and put options by Black-Scholes model and measured the sensitivity of the value of derivatives through the Greeks

Python and Statistic for Financial Analysis   Coursera Online
- Used Python's libraries, such as numpy, scipy.stats and pandas, to implement confidence interval and hypothesis testing
- Applied linear regression model for housing data using statsmodel.formula.api and evaluated underlying assumptions

SKILLS:

- Computer: Matlab, Python, R (Intermediate), SPSS, SQL (Beginner)
- Language: Mandarin (Native), English (Fluent)