Xinrui Han

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EDUCATION

University of Michigan Ann Arbor, MI
Master of Science in Quantitative Finance and Risk Management *Sep 2023 –Dec 2024 (Expected)*

University of Waterloo Waterloo, Canada
Bachelor of Mathematics *Sept 2018 - Aug 2022*

- **Major**: Mathematical Finance; **Minor**: Statistics
- **Scholarship & Honor**: President's Scholarship (top 10%, 2019); Dean's Honours List (Spring 2020)

CERTIFICATES & SKILLS

Professional Certificate: FRM Level I (05/2021); CFA Level I (02/2023)
Computer Skill: C++; Python; Matlab; Racket; R; Microsoft

INTERNSHIP

Fullgoal Fund Co., Ltd. Shenzhen, China
Retail Business Intern *Jun 2022 - Aug 2022*

- Consolidated and cleansed the big data of company fund product information, generated lists and data frames for analysis, including product net value, rate of return, etc
- Used Wind and Choice databases to update the net value data of products under management daily
- Marketed Fullgoal Fund products, including fixed income, bond and so on, such as Fullgoal Yuli Bond, with sales of 4.25 million during the working period
- Filed 12 fund products marketing copywriting and operation reports, produced more than 100 product announcements

China Securities Co., Ltd. Beijing, China
Quantitative Intern *May 2022 - Jun 2022*

- Optimized an investment portfolio using Python and Excel to determine the optimal proportion of 5 assets
- Compared in-sample and out-of-sample differences and had quantitative research
- Determined optimal proportions for asset allocation by using financial data, such as Sharpe Ratio, to change constraints and applying the programming solver; the sharp ratio of the asset is 1.23.

Eastmoney Securities Co., Ltd. Shanghai, China
Intern of Fund Research Team, Institutional Business Division *Sept 2021 - Dec 2021*

- Used Excel to perform data mining and statistical analysis, analyzed five factors which effect the stock price; evaluated industry fundamentals to write research reports
- Assisted with private equity due diligence and product allocation
- Operated the WeChat official account and posted daily articles on the latest market and research analyses
- Collaborated to compose five special research reports; independently completed one data research report and a series of introductory articles on overseas and domestic private asset managers, receiving over 40,000 page views

Ping An Property & Casualty Insurance Co., Ltd. Shenzhen, China
Intern of Company Remuneration, HR & Administrative Department *May 2021 - Aug 2021*

- Performed statistical modeling on the personnel of Shenzhen Branch to develop the visual data panel
- Developed an automatic program with Python to model the number of talents in the whole company.
- Awarded the Best Intern; engaged in organization and planning of the summer intern recruitment

PROJECT AND PUBLICATION

Stock Price Prediction Based on Data Analysis *Jun 2022- Jul 2022*

- Developed a stock price prediction system based on time series analysis and verified the performance
- Used machine learning platforms, such as Spark MLlib, and applied prediction models, including Moving Average, Linear regression, KNN, Auto-ARIMA, Prophet, and LSTM, to predict stock prices

The Cultivation of Applied Financial Talents in the New Era of Finance *Dec 2021*

- Published in *Science and Life*, ISSN 1005-7056, Volume 22, 2021

ARIMAX Model, STAT443-Forecasting *Mar 2021*

- Investigated the problem of irregular and nonperiodic data trends; identified one of the main factors affecting the predictability of time series and patterns was the nonlinear or irregular behavior of the data
- Constructed the ARIMAX model with 6 statistical hypotheses to deal with the irregular data
- Carried out data analysis and visualization; performed multiple regression analysis to validate results and presented them in graphs; analyzed actual data and made predictions using the ARIMAX model

ADDITIONAL INFORMATION

Award: Certificate of Distinction