Xiangqi Su

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Education

University of Michigan, Ann Arbor, MI **Sep 2015 – Apr 2017**

Master of Science in Quantitative Finance and Risk Management

- **Courses Highlights:** Numerical Methods, Stochastic Process, Financial Mathematics, Applied Statistics, Stochastic Analytics for Finance, Machine Learning, Statistical Models and Methods for Financial Data, Fixed Income

University of California-Riverside, Riverside, CA **Sep 2014 – Jun 2015**

Senior year exchange student in Finance

- **Courses Highlights:** Investment; Corporate Finance; Introduction to Databases for Management

Huazhong University of Science and Technology (HUST), Wuhan, China **Sep 2011 – Jun 2015**

Bachelor of Science in Economics

- **Honors:** Outstandisng Graduate; Merit Student of HUST (Graduated top 5% of class); Outstanding Student Leaders
- **Courses Highlights:** C++ Programming; Advanced Econometrics; Macroeconomics; Microeconomics, Ordinary Differential Equation; Stochastic Process; Operation Research; Time Series Analysis; Financial Management

Work Experience

Industrial Securities Co., Ltd., Shanghai, China **May 2016 – Aug 2016**

Summer Analyst, Equity Capital Markets

- Assisted ECM team in analysis and modeling, built Excel models covering over 100 market indicators to monitor market changes, searched data from Wind, Bloomberg, and official websites, stored data and generated graphs and daily management reports
- Cooperated with project managers to study the cases of IPOs， private placement and restructuring in China
- Prepared daily and weekly reports on Chinese equity capital market, summarized key issues and made comments
- Completed extensive trainings on primary market, IPOs, refinancing, and Wind Financial database system

BNP Paribas (China) Ltd., Shanghai, China **Jun 2015 – Jul 2015**

Intern, Commodity Finance

- Assisted client managers to collect and analyze price data of metals and petrochemicals
- Worked with analysts to prepare for credit reports, analyzed financial situation of clients through Excel models
- Received extensive trainings on commodity finance and structured debts

HSBC Bank (China) Company Ltd., Shanghai, China **Jul 2014 – Aug 2014**

Summer Intern, Derivatives Group, Global Market Operations

- Assisted with the daily settlements of FX, FX options, structured investment products, IRS & cross currency swaps
- Wrote daily and weekly interest rate and foreign exchange market updates through Thomson Reuters Eikon, summarizing news and data from various sources
- Evaluated the effectiveness of operation procedures to promote efficient operation processes
- Completed extensive trainings on derivatives structure, capital markets, operation and risk management

Academic Projects

Bachelor Thesis, Huazhong University of Science and Technology **Dec 2014 - Jun 2015**

- Used GARCH models to analyze the dynamic systematic risk of stock market in China, with respect to over 10 industries' daily data over the past 6 years
- Programmed in Eviews and R Software to build models and analyze data

Database Project, University of California, Riverside **Feb 2015 - Mar 2015**

Project Leader, Database System Design for YORK HAVC

- Coordinated with project members to create a fully functional and user-friendly database system using Microsoft Access and Office Visio
- Programmed in SQL to design and build tables, queries, forms and reports

Data Management Project, University of California, Riverside **Nov 2014**

Project leader, Beta analysis for Oracle Corporation

- Led group members to collect historical stock prices of Oracle Corporation and S&P 500 index using CRSP database from WRDS
- Constructed regression models of excess return to derive security characteristic line and calculated expected return
- Analyzed beta and alpha and compared them with Reuter's and Value Line's figures

Skills

- Computer Skills: R, Python, Matlab, SQL, SAS (w. Base Programmer Certificate), EViews, C++, Microsoft Office
- Language Skills: Mandarin, English