

XINYUAN (FRANK) QIU

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EDUCATION

- Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Expected Coursework:** stochastic calculus, Black-Scholes, Hull-White model, penalized regression, object-oriented programming (Java)
- 08/18 - 05/22 **WILLIAM & MARY** Williamsburg, VA
B.S. in Mathematics and Data Science
- **Coursework:** singular value decomposition, positive definite matrices, numerical differentiation and integration, central limit theorem, method of moments, Markov chain, basic data structure, dynamic programming, SQL database, support vector machine, Monte-Carlo simulation

EXPERIENCE

- 06/22 - 08/22 **YINHUA FUND MANAGEMENT CO., LTD.** Shenzhen, China (Remote)
(Chinese asset management firm with \$8B AUM)
Quantitative Market Analysis Intern
- Summarized and analyzed reports on relationship between investors' emotions and Chinese stock market indices
 - Investigated history of CBOE's VIX index and its negative correlation with S&P 500
 - Used visualization and ANOVA to determine whether VIX was correlated with NASDAQ and US Treasury Bond Index
- 06/21 - 08/21 **WILLIAM & MARY'S GLOBAL RESEARCH INSTITUTE** Williamsburg, VA
Geospatial Analysis Researcher
- Collaborated with another W&M undergraduate researcher to develop traffic simulation model using multi-agent transportation simulation (MATSim)
 - Built and tested geospatial agent-based model that used location data of 5,000 local residents to simulate traffic in Williamsburg area
- 05/19 - 07/19 **PEOPLE'S BANK OF CHINA** Beijing, China
Digital Currency Intern
- Collected and organized latest news on technological updates in cryptocurrency and blockchain
 - Integrated and translated documents to track Facebook's cryptocurrency, Libra

PROJECT

- 06/21 - 04/22 **RESEARCH: FINDING EIGENVALUES WITH MATLAB** Williamsburg, VA
- Developed algorithm in MATLAB to calculate eigenvalues of matrices that satisfied certain conditions of Gershgorin theorem
 - Collaborated with professor and other linear algebra experts to extend computational results to theoretical proof in published paper

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, SQL, R, C, Java, C++, MATLAB, LaTeX
Languages: English (fluent); Mandarin (native)