

ANDRES HSIAO

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EDUCATION

- Expected 12/25 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- *Expected Coursework:* object-oriented programming, stochastic calculus, Black-Scholes, Brownian motion, portfolio optimization, portfolio risk management
- 09/16 - 06/20 **NATIONAL TSING HUA UNIVERSITY** Hsinchu, Taiwan
B.A. in Economics
- *Relevant Coursework:* econometrics, derivatives market, differential equations, macroeconomics

EXPERIENCE

- 04/23 - 06/24 **NOMURA ASSET MANAGEMENT** Taipei, Taiwan
Quantitative Risk Manager (Python, SQL)
- Conducted quantitative risk analysis on 50+ portfolios, delivering insights to portfolio managers and senior management, and contributing to overall risk management strategy
 - Constructed dynamic risk dashboards with Python and SQL, providing senior risk managers with real-time insights for data-driven decision-making
 - Designed and implemented SQL database system for efficient storage, management, and analysis of complex risk data, ensuring fast and accurate data retrieval for quantitative analysis
 - Managed and led team of 2 to build ML prediction model forecasting large discretionary account redemptions, enhancing portfolio management in volatile market conditions
- 05/21 - 03/23 **Quantitative Risk Analyst (Python, SQL, VBA)**
- Implemented Monte Carlo simulations to estimate VaR for portfolios across various market scenarios, strengthening company's ability to assess and manage potential financial risks
 - Engineered robust ETL data pipelines integrating multi-source datasets, applying rigorous testing and cleansing, reducing reporting time by 80% and improving data quality for risk assessments
 - Delivered performance and attribution analysis on portfolios across various asset classes, generating reports and providing C-suite executives with detailed portfolio insights
- 06/20 - 04/21 **UBS AG** Taipei, Taiwan
Reconciliation Specialist (VBA, SQL)
- Partnered with front office to analyze client requirements, delivering customized solutions and ensuring precise settlement of 100+ daily transactions
 - Identified operational inefficiencies in SOPs and implemented VBA and SQL solutions, achieving 70% reduction in time-intensive manual tasks
 - Contributed to system upgrade project by establishing test data formats and automating data generation, resulting in 25% time savings during UAT testing

PROJECT

- 09/19 - 12/19 **NATIONAL TSING HUA UNIVERSITY** Hsinchu, Taiwan
E.Sun Credit Card Machine Learning Competition (Python)
- Ranked in top 2% among 2K+ teams in fraud payment detection machine learning competition
 - Led end-to-end process, including feature engineering, data cleansing, parameter fine-tuning, model stacking, and using cross-validation to ensure model generalization and robustness
 - Achieved F1 score of >0.8 on final submission, enhancing accuracy and reliability in detecting fraudulent credit card payments

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python (NumPy, Nandas, scikit-learn, statsmodels), SQL (MS SQL, PostgreSQL), VBA

Languages: English (Fluent), Mandarin (Native)

Certificates: Mathematics for Machine Learning (Imperial College London/Coursera), C/C++ Programming (National Taiwan University)