

QIAO DUAN

✉ qiaoduan@umich.edu · ☎ (734) 730-4342 · 📍 1789 Beal Ave, Apt 6, Ann Arbor, MI

EDUCATION

University of Michigan, Ann Arbor, MI 2015 - Present

M.S in Quantitative Finance and Risk Management GPA: 4.0/4.0

- *Courses:* Computational Finance, Applied Statistics, Statistical Models and Methods for Financial Data, Machine Learning, Advanced Financial Mathematics, Stochastic Analysis, Numerical Methods with Financial Application
- *Awards:* Quant Program Merit Scholarship

Xiamen University, Xiamen, China 2010 - 2014

B.S. in Mathematics and Applied Mathematics & *B.A.* in Economics (Minor in Finance) GPA:3.5/4.0

- *Courses:* C Programming, Data Structure, Time Series Analysis, Micro/Macroeconomics, Econometrics

EXPERIENCE

ACSI Funds, Ann Arbor, MI May 2016 - Present

Quantitative Intern

- Ran backtests on the American Customer Satisfaction Investible Index, incorporated sector constraints and other enhancements, analyzed outcomes and created methodology for ETF (under ticker ACSI).
- Retrieved and organized other measured data from ACSI database, including metrics around customer loyalty and retention. Analyzed the relationship of those metrics against stock performance, and as an enhancement to existing signals within existing portfolio.
- Investigated into shorting portfolio based on ACSI Index, developed shorting methodology and analyzed outcomes as an enhancement to the existing Market Neutral Fund and Classic Long/Short Fund.

Trades around Insider Trading, Ann Arbor, MI Apr. 2016 - Aug. 2016

Research Assistant in Ross School of Business Prof. Nejat Seyhun

- Collected data from U.S. SEC concerning illegal insider trading cases.
- Analyzed the influence of nonpublic information on the stock performance using Python.

Industrial and Commercial Bank of China, Xiamen, China Jun. 2015 - Aug. 2015

Summer Credit Analyst

- Met clients with small and medium enterprises; collected and collated applicants' financial information; used Excel to process and analyze data in balance sheet
- Determined credit ceiling and reduced risk through credit evaluation model

Exploration of Real Estate Market with Theory of Financial Bubble Dec. 2012 - Apr. 2014

Innovation and Entrepreneurship Program Individual Projects

- Improved program quality while analyzing data from 600 individuals in real estate market in Xiamen and analyzed the financial bubble of the real estate market
- Summarized the characteristics of Xiamen real estate market of the past thirty years, modeled and predicted market trends, and provided advice to citizens about investment in real estate based on these findings

SOCIAL ACTIVITIES

Department of Mathematics, the Student Union Jul. 2012 - Jul. 2013

Minister of Arts

- Coordinated social events including Freshman Welcome Party and New Year Gala
- Managed budgets and communicated with school administration to ensure the financial support for events

SKILLS

- Programming Languages: Excel, Matlab, R, Python, SPSS, Eviews, LATEX.
- Languages: English - Fluent, Mandarin - Native speaker