KEXIN (COCO) SHAO

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (expected - Dec. 2020)

- ***Current Coursework*:** OOP in Java, Black-Scholes model, Greeks, one-factor interest rate models, VaR, linear regression, stress testing, covariance and correlation matrices, CAPM and factor models, Brownian motion, diffusion processes

MARIETTA COLLEGE Marietta, OH
BS in Math and BA in Economics & Music (2015 - 2019) GPA 3.83/4.0

- ***Awards:*** Magna Cum Laude, Math & Music Capstone Award, Theodore Bennett Prize in Math, Lewis-Riggs Business & Economics Scholarship, First Chair Percussionist

EXPERIENCE

BBVA Hong Kong, China
Global Finance Summer Analyst (Summer 2019)

- Analyzed clients' leverage and balance sheets, determined their profit model and business risks
- Recalculated VaR to update clients' credit limits and investigated industrial credit risk
- 6 clients' annual financial programs were analyzed, 2 corporate loan contracts completed

LENOVO Beijing, China
Operational Summer Analyst, Enterprise Cloud Services Department (Summer 2018)

- Constructed Lenovo Cloud internal data platform, organized product usage and sales data with SQL
- Devised business plan, examined market structure, and analyzed competitors' business model
- Records since 2015 were allocated into data platform, business plan resulted in 5 contracts

MASSMUTUAL FINANCIAL GROUP New York, NY
Financial Advisory Intern (Summer 2017)

- Analyzed clients' financial situations and attitudes towards risk
- Conducted marketing research, maintained Salesforce database, and coordinated client acquisition
- Organized over 7000 new prospect records and built relationships with over 200 new prospects & clients, then created 24 insurance & investment proposals, and closed 11 cases

PROJECTS

New York University New York, NY
Machine Learning: K-Means Clustering

- Compared two different K-means clustering algorithms with random initialization
- Implemented metrics to evaluate and compare performance of the 2 algorithms

MARIETTA COLLEGE Marietta, OH

Pricing the European Call Option with the Black-Scholes Formula

- Verified the properties of normal and lognormal distributions
- Priced the European call option by applying the Black-Scholes formula

Why Do Some People Live Longer Than Others? A Cross-National Regression Analysis

- Investigated impact of life expectancy at birth by OLS using EViews
- Constructed regression model by identifying dependent variables, organized cross-sectional data of 50 different countries, and tested for multicollinearity and heteroskedasticity

Quantitative Analysis of EconFantasy Football League

- Operated a virtual professional football team, applied the dynamic pricing model to set the ticket and concession price, analyzed market demand of team's city and generated sponsorship
- Ran regressions on players' sports performance to manage trades deals, analyzed balance sheet to maximize profit and wins, ranked the 4th out of 12 team with highest profit in the league

COMPUTER SKILLS/OTHER

Programming: Python (3 years), Java(1 year), SQL(2 year), C++ (1 year)
Other Software: Bloomberg (BMC), EViews (2 years)
Languages: Mandarin (native), English (fluent)