# XUAN (SELINA) WANG

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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**

- ***Coursework:*** object-oriented programming (Java), penalized regression, decision trees, Fama-French, Black-Scholes, stochastic processes, Hull-White model, machine learning

09/17 - 06/22 **UNIVERSITY OF TORONTO** Toronto, Canada
**B.S. in Mathematics and Statistics**

- ***Coursework:*** ordinary/partial differential equations, real analysis, probability theory, corporate finance, financial economics, multiple linear regression, time series analysis
- ***Awards:*** Dean's List for 3 years, Merit-based New College Council In-Course Scholarship

## EXPERIENCE

05/21 - 07/21 **BOC INTERNATIONAL (CHINA)** Shanghai, China
**Quantitative Research Intern**

- Wrote SQL queries to monitor expiration dates of futures contracts, dramatically reducing labor costs and improving timeliness of rolling contracts
- Implemented SQL queries, which increased stock dividend payment prediction accuracy
- Collaborated with portfolio managers to conduct decomposition and analysis of portfolio performance measures, such as alpha, beta, drawdown, and return drivers
- Aggregated trading data and generated reports to facilitate team's portfolio analysis
- Developed thorough understanding of investment instruments and their competitive edges by participating in roadshows for multiple high-profile funds
- Created onboarding procedures; designed learning materials for incoming analysts and interns

04/20 - 05/20 **SHANDONG QUANLUKERUN SEED INDUSTRY** Weifang, China
(Vegetable seed producer and retailer)
**Assistant Sales Associate**

- Created pipeline to gather raw data from sales team; developed data cleaning and consolidation process using Excel
- Designed reporting dashboards with processed data to automatically calculate and track revenue metrics and trends, which facilitated strategic decision-making processes
- Presented results of sales analyses and communicated them clearly with crisp visualizations to management team

## PROJECTS

02/22 **UNIVERSITY OF TORONTO** Toronto, Canada
**Construction of Bond YTM/Spot/Future Curve (R, Excel, LaTeX)**

- Consolidated raw Canadian government bond data from public sources with Excel
- Used bootstrapping, Newton's method, and interpolation techniques to calculate rates; created visualization with R
- Summarized results and algorithm explanations; composed final project report with LaTeX

04/21 **UNIVERSITY OF TORONTO** Toronto, Canada
**Valuation of Convertible Debt for AMC**

- Gathered capital structure information for AMC from public sources (e.g., Yahoo Finance)
- Used put-call parity and Black-Scholes-Merton theorem to calculate value of convertible bond AMC had recently issues; cross-validated accuracy of estimations

## COMPUTATIONAL SKILLS / OTHER

***Programming Languages:*** R, Python, SAS, SQL, LaTeX
***Languages:*** English (fluent); Mandarin (native)
***Certifications:*** Base SAS and SAS Advanced
***Interests:*** Guzheng and piano (highest level 10 player)