XXX

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XXX XXX XX • City, State, Zip • (XXX) XXX-XXXX

EDUCATION

State University   Bachelor of Science, Mathematics   December 2018
                                        Bachelor of Science, Computer Science
                                        Overall GPA: 3.91

CERTIFICATION EXAMS

SOA Exam MFE – *Models for Financial Economics*   Date
- Price options (also exotic options) using the Black-Scholes option-pricing model
- Simulate stock and derivative prices using the Monte Carlo method
- Use option Greeks to create hedging portfolios and to approximate option prices
- Use the Sharpe ratio to compare two perfectly correlated claims
- Evaluate features of the Vaisicek and Cox-Ingersoll-Ross bond price models

SOA Exam FM – *Financial Mathematics*   Date
- Analyze characteristics of different hedging strategies (Spreads, collar, synthetic assets, etc.)
- Identify mispriced claims and exploit arbitrage opportunities
- Price bonds with the present value method and develop bond amortization schedules
- Minimize interest rate risk through cash flow matching, Redington immunization, or full immunization
- Calculate the value of interest rate swaps and commodity swaps

EXPERIENCE

Life Insurance Firm – *Actuarial Intern*   Date
- Consolidated experience study data to identify the top 10 insurance agencies incurring the highest lapse and mortality rates
- Validated statutory reserve table assumptions coded in PolySystems for deferred and variable annuity policies
- Validated statutory reserve components on audit reports generated by PolySystems for 10 types of annuity products
- Wrote VBA macro scripts to automate inefficient processes in Microsoft Excel

LEADERSHIP EXPERIENCE AND ACTIVITIES

Actuarial Science Club – *Vice President*   Date
- Hosted actuarial seminars for students interested in actuarial sciences and the insurance industry
- Compiled mock exams to prepare students for upcoming actuarial exams
- Held group sessions to explain/review complex actuarial exam topics

CAS Safety Features Case Study Competition   Date
- Placed 1st out of seven teams in the 2 week event
- Gave presentation recommending a combination of safety features that reduced collision frequency by 5% and collision severity by 30% for base model automobiles
- Used loss development, loss trend and unallocated loss adjustment expense models to support claims and findings

AWARDS/HONORS
- Placed second out of six teams at the preliminary round of the 2016 Accenture Innovation Challenge
- Qualified for the University Honors certificate for academics at the University

ADDITIONAL INFORMATION

Computer Skills: Proficient in MS Excel, and SQL. Also have experience with VBA, MATLAB, and C++ programming
Languages: Fluent in Mandarin
Interests: Speculative stock trading, watching documentary films, and competing in fantasy sports
Work Eligibility: Eligible to work in the U.S. with no restrictions