

Gang Shen, Ph.D

Phone: (765) 496 4390

gshen@purdue.edu

Objective

To find a quantitative position for which my strong quantitative and analytical skills fit.

Summary of Qualification

Experienced in modeling & statistical data analysis.

Proficient in statistics/mathematics applications: R, Matlab, SAS, Excel VBA, C/C++

Education

Purdue University, West Lafayette, IN

Ph.D in Statistics, May 2009. (GPA 3.96/4.0)

- Course work includes stochastic processes, objective Bayesian analysis, time series, spatial data analysis, advanced statistical methods, etc.
- Research: Bayesian data analysis, asymptotics of robust estimates, change-point problem.

MS in Computational Finance, May 2009. (GPA 4.0/4.0)

- Course work includes mathematical finance, simulation design and analysis, portfolio management, options and futures, etc.
- Project: Discretely Hedging Risk for Some European-style Options; Pricing American Options with Least Square Method.

Applied Management Principles Program (non-degree mini-MBA), May 2008.

Worcester Polytechnic Institute (WPI), Worcester, MA

MS in Applied Statistics, May 2004. (GPA 4.0/4.0)

FuDan University, Shanghai, China

BA in Economics, Jul 1992.

Experience

Novartis Pharmaceuticals, East Hanover, NJ

Summer Analyst in Modeling & Simulation, May 2007 - Aug 2007

- Investigated ECG signal pattern using Bayesian wavelet analysis
- Studied QT/QTc measurement & prolongation using longitudinal model

China Merchants Bank, Shanghai

Financial Analyst, Mar 2001 - Jun 2002

- Provided quantitative analysis of credit standing of potential applicants.

DHL-Sinotrans, Eastern-China Regional Headquarter, Shanghai

Project Manager & Data Analyst & Senior Trainer, Jul 1992 - Feb 2001

- Evaluated and analyzed operational cost and performance
- Initiated and implemented project for operational process restructuring
- Trained junior management staff

Publications

- Bayesian predictive inference under informative sampling and transformation (MS thesis); Appl Stoch Models Bus. Ind., 2006; 22: 559-572;
- Asymptotics of Oja Median Estimate, (Accepted) Stat & Prob Letters;
- Asymptotics of A Theil-version Estimate in Multiple Linear Regression. (in preparation)

Affiliation:

Member of American Statistical Association, 2003 - present