

SHUHAO CAO

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PROFILE

- Seeking full-time summer internship of 2007 in quantitative position: equity or investment analyst, research associate
- Language skills: Chinese (native), English (fluent)
- Highly motivated individual enthusiastic in facing new challenges with proven capabilities in learning new things

EDUCATION

Purdue University, Department of Mathematics West Lafayette, IN 2006 – 2007
Master of Science in Mathematics with Specialization in Computational Finance
* This is a highly selective two-year intensive program in the area of quantitative finance.
Current GPA: 4.00/4.00

Sichuan University, School of Mathematics Chengdu, P.R.China 2002 – 2006
Bachelor of Science in Applied Mathematics
GPA: 3.43/4.00

TECHNICAL SKILLS AND COURSEWORK

Finance, Mathematics, Statistics

- Non-Arbitrage based derivative pricing using B-S models and Levy process models
- Investment Analysis, Hedging strategy, Delta hedging
- Risk management using VaR and Equity portfolio optimization
- Fixed-Income market model and Interest rate derivatives pricing
- Numerical methods for Stochastic/Partial Differential Equations
- Simulation methods for derivative pricing, algorithm design and analysis
- Stochastic Calculus, Stochastic Processes, Financial Time Series Analysis, Linear Algebra

Computer Skills

- Proficient in using C++/MATLAB/R/SPSS/Excel/VBA
- Program using C++/MATLAB to model different kinds of derivative pricing through Monte Carlo method
- Use R/SPSS to do statistical analysis and establish regression models
- Use Excel/VBA to program derivative valuation

SCHOLARSHIPS AND ACADEMIC REWARDS

- Meritorious Winner in 2006 American Mathematical Contest in Modeling, ranking 19th among all 748 teams
- Honorable Mention in 2005 American Mathematical Contest in Modeling
- School of Mathematics Scholarship awarding performance in 2002-2003, 2004-2005 academic years

EXPERIENCE

Purdue University West Lafayette, IN 2006-2007
Teaching Assistant

- Conducted recitation class in Linear Algebra and Multivariate Calculus for 12 hours per week

Sichuan University Chengdu, P.R.China 2005-2006
Research Assistant of Dr. Tang, Yayong

- Researched on Levy process concerning the semi-parametric method
- Worked on simulation of the model

China Nanhua Futures Trading Co. Chengdu, P.R.China 2005
Management Assistant, summer internship for 2 months

- Conducted data analysis for the reports concerning the clients
- Assisted with security evaluation and maintained intranet publications
- Invited back for summers internship (2006)

Bank of China international, Chengdu Securities Branch Chengdu, P.R.China 2004
Management Assistant, summer internship for 2 months

- Conducted data maintenance and collection for securities' evaluation report
