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EDUCATION

THE WHARTON SCHOOL, UNIVERSITY OF PENNSYLVANIA
Philadelphia, PA — M.S. Finance [forthcoming] (2014/2015) ***2012-2014***
University of Penn. Dean's Fellowship for Distinguished merit 2012-2016
Relevant Coursework:

- Financial Economics (probability theory, CAPM, arbitrage pricing theory, dynamic programming, multi-period securities pricing, martingale theory)
- Asset Pricing (consumption- and production-based asset pricing, long run risk models, factor-mimicking portfolios, macro multi-factor models, vector auto-regression VAR)
- Numerical Methods in Finance (Monte Carlo simulation of general equilibrium models with multiple firm investment, financing constraints, leverage, asset prices, credit constraints)
- Continuous-Time Project Evaluation & Game Theory
- Econometrics, Intertemporal Macroeconomics, Microeconomics
- Corporate Finance and Financial Institutions

CORNELL UNIVERSITY
Ithaca, NY — B.A. Math & Economics, Minor in German (2012) ***2007-2012***
Relevant Coursework:

- Financial Engineering & Stochastic Processes (Black-Scholes formula, brownian motion, risk-neutral pricing, derivative pricing, Markov processes)
- Econometrics (serial correlation, heteroskedasticity, autocorrelation, OLS, MLE, GMM, asymptotic theory)
- Behavioral Economics, Chinese Economic Policy under Mao & Deng
- Differential Equations & Dynamic Systems, Group Theory, Number Theory

UNIVERSITY OF CONSTANCE
Constance, Germany — Mathematical Finance, Study Abroad ***2008-2009***

UNIVERSITY OF WISCONSIN - MADISON
Madison, WI — Selected courses & Math Mentorship for Women Program ***2005-2007***

- Dynamic Epidemic models (SIR, SIS, SIRS)
- Lorenz Equations (an example of chaos theory given by three ordinary differential equations)

GRE Verbal: 163 (93%) Quantitative: 166 (94%) Analytic Writing: 6.0 (99%)
GPA Cornell: 3.594 High School: 3.92

EXPERIENCE

FIRST YEAR RESEARCH PAPER
"Managerial Incentives and Compensation"
The Wharton School, University of Pennsylvania, PA ***2012***

- Thesis: Among three alternative compensation schemes in the context of M&A, golden parachutes are suboptimal contracts when maximizing shareholder value
- created model to test the hypothesis using seminal papers in corporate finance
- used tools from corporate finance course, game theory, and mathematical proof-based approach

FINANCE RESEARCH ASSISTANT
Johnson Graduate School of Management, Cornell University, NY ***2011***

- worked with Prof. Andrew Karolyi doing research for a working paper in Emerging Markets Finance
- held weekly meetings to discuss data and the hypotheses and regressions to be used in Stata.
- collected, organized, and cleaned data to produce an international panel data set (into Excel) from global government and private databases
- constructed six indicators for investor protection, market capacity, operational efficiency, political stability, openness, and transparency
- analyze indicators to gauge emerging and frontier market development
- verified and refined emerging markets investment case studies

CORNELL REU IN MATHEMATICS: DIFFERENTIAL GEOMETRY
Cornell University, NY ***2010***

- analyzed a modified heat equation and improve a boundary condition (Harnack estimate)
- investigated solutions to set of differential equations characterizing the multidimensional heat equation
- research results apply to an Endangered Species model and other Population growth models
- frequent meetings with mentor to discuss further algebraic approaches

ECONOMETRICS FINAL RESEARCH PAPER
"Trends in U.S. Life Expectancy 1965-2007"
Cornell University, NY ***2010***

- Thesis: Regressing OECD time series data for total US life expectancy on several factors (e.g. incidence of cancer, stroke, respiratory disease, diabetes, infant mortality rates, total health expenditure) will show large and statistically significant effects supporting intuitions of each risk factor on longevity
- ran time series regressions and an ARMA/ARIMA(5) model in Stata to search for autocorrelation

ECONOMICS DEPT. RESEARCH ASSISTANT
University of Constance, Germany ***2009***

SKILLS

- reading academic finance papers
- distilling, synthesizing, and communicating abstract concepts
- creative & academic writing
- Matlab, R, Stata, Excel, Numbers (Mac), Latex, Lyx
- fluent in German, conversational French