

SHI YUAN CHEN

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EDUCATION

Amherst College, Amherst, MA

- B.A. Mathematics, Economics, and Computer Science, Expected May 2008
- **Related course work:** Microeconomics, Macroeconomics, Econometrics, Money and Economic Activity, Game Theory, International Trade, New Institutional Economics, Multivariable Calculus, Probability, Statistics, Linear Algebra, Differential Equations, Abstract Algebra, Computer Science, Computer Systems, Data Structures, Algorithms, Cryptography
- GPA: 3.6

Isidore Newman School, New Orleans, LA

- High School Diploma with 3.7 GPA, June 2004
- Awards: Summerbridge Full Scholarship, National Merit Finalist, Newman Scholar
- SAT: 1510, Verbal: 710 | Math: 800

WORK EXPERIENCE

Ferrand Consulting Group, Stamford, CT

Financial Software Developer, June 2007 – Present

- Developer of a powerful and intuitive financial engineering software platform for public finance, involving the modeling of financial transactions, cash flows and investment portfolios and the pricing of fixed income securities and derivatives

Amherst College, Amherst, MA

Teaching Assistant, Department of Math and Computer Science, Sept 2006 – May 2007 and Sept 2005 – May 2006

- Lab instructor for Intro Computer Science and Computer Systems courses and grader for Multivariable Calculus and Linear Algebra
- Undertook additional duties as a peer-tutor to fulfill the requests of students

North Carolina State University, Raleigh, NC

Undergraduate Researcher, NSF Research Experiences for Undergraduates, June 2006 – Aug 2006

- Member of an exclusive student team that collaborated with faculty member to acquire firsthand knowledge of numerical and deterministic pricing techniques for equities, fixed income securities, and their derivatives

University of New Orleans, New Orleans, LA

Undergraduate Researcher, NSF Research Experiences for Undergraduates, June 2005 – Aug 2005

- Worked with Dr. Bin Fu in researching Separator Theory using multi-directional width-bounded geometric separators in three dimensions and finding applications to problems in Spatio-temporal database systems

Ochsner Clinic Foundation, New Orleans, LA

Tech, Blood Bank Department, June 2004 – Aug 2004 and June 2005 – Aug 2005

- Undertook responsibility of managing Pyxis Robot, administered production of blood components, and updated Hospital's patient information database
- Received achievement award for showing initiative and great work

AWARDS AND ACTIVITIES

- Walker Prize: prestigious award given to the highest scoring student on a math exam in the Class of 2008 of Amherst College, May 2005
- 15th place award in Interactive Brokers' 8-week Collegiate Olympiad, netting a 9.3% return
- Equity Research Club *President* and *Co-Founder*, Entrepreneurs Club *President*
- Current project involves researching fundamental and technical trading strategies in long/short equity

SKILLS AND INTERESTS

- Spoken Languages: Bilingual English and Chinese, Working knowledge of French
- Programming Languages: Java, C++, C#, HTML
- Software: Microsoft Office, Macromedia Flash, LaTeX, EViews, MatLab, Mathematica
- Interests: stock investments, piano, chess, travel, haikus