Michael Sun

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EDUCATION

PhD in Mathematical Science < 2005 – 2009 >

Centre for Analysis of Risk and Optimisation Modelling Application, Brunel University, UK

- Thesis title: Copula Based Methods and Models for Financial Risk Analysis and Scenario Generation
- Completed research projects:
  - Mixture Distribution Scenarios for Investment Decisions with Downside Risk – ETF Application http://ssrn.com/abstract=1260228, with OptiRisk Systems.
  - Copula based News-GARCH model for international equity markets, with OptiRisk Systems and RavenPack
  - The Impact of News Sentiment on Volatilities, with RavenPack S.L.
  - Nonparametric Multivariate Conditional Distribution and Quantile Regression
- Research awards:
  - Awarded Short-Term-Grant, University of Genoa, 2006.
  - Awarded Vice-Chancellor’s Travel Prizes (for presenting at international conference), 2006.

Master of Science in Mathematical Finance < 2003 – 2004 >

University of Hull, UK

Bachelor of Arts in Finance and Insurance < 1999 - 2003 >

Beijing Technology & Business University, China

PROFESSIONAL EXPERIENCE

OptiRisk Systems <2005 – 2009>

Quantitative Research Analyst

Responsibilities:

1. Create solutions to financial risk modelling problems in areas such as:
   - Scenarios Generation with Downside Risk;
   - Quantifying News and Classify News Impacts to Financial Markets;
   - Risk Statistics;
   - Portfolio Simulation and Optimisation;
2. Implement research results;
3. Document and disseminate solutions
   - Create internal/external research reports/working papers;
   - Write software specifications;
   - Speak at industry/academic seminars and conferences.

Marketing and Sales Executive

In addition to the research work at OptiRisk Systems, other duties include:

1. Develop new Products;
2. Develop Business Planning, Marketing/Sales Strategy;
3. Organise various international events: workshops, seminars, conferences and network evenings.

RavenPack S.L. < March 2008 – September 2008 >

Analyst Internship

Responsibilities:

- Conduct risk project on “Quantifying News and Classify News Impacts to Stock Price”.
- Build a new Copula based News-GARCH model of international equity market.
- Produce a news based volatility model as an extension of Dow Jones News Analytics, which has been delivered to leading financial institutions.

Brunel University < September 2006 – March 2009 >

Teaching Assistant

Responsibilities:

- Give tutorials and seminars;
- Lead lab sessions (SPSS, R, EXCEL);
- Produce lab and seminar materials.

London School of Economics and Political Science < September 2006 – April 2007 >

Teaching Assistant

Responsibilities:

- Lead lab sessions (AMPL)

PROFESSIONAL PROFILE

Key non technical skills

- Team player
- Ability to work to tight deadlines
- Ability to work pro-actively and multi-task
- Ability to work using own initiative and without close supervision
- Highly organised and efficient
- Excellent attention to details
- Good written and verbal communication skills
- Client Care
- Languages – Mandarin (Native); English (Fluent)

Key technical skills

Computing

Windows/OS, MS Office, EXCEL, Access

S-Plus/R, SPSS

Dow Jones News Analytics, Thomson DataStream

PROFESSIONAL DEVELOPMENT

- Member of Operational Research Society, UK
- Member of GARP (Global Association of Risk Professionals)
- Member of PRMIA (Professional Risk Managers' International Association)
- Member of LQG (London Quant Group)
- Member of IAFE (International Association of Financial Engineers)

REFERENCES

References are available upon request.