
Mengting Xia

PROJECTED RESEARCH AREAS: Quantitative Finance and Risk Management

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EDUCATION

University of Michigan(Ann Arbor, Michigan)

Sep.2016 – Present

Major: **Quantitative Finance and Risk Management**

Expected Degree: **Master of Science**

Dalian University of Technology(Dalian, China)

Sep.2012 – Jul.2016

Major: **Mathematics and Applied Mathematics**

Degree: **Bachelor of Science**

Main Courses: C++ Programming, Statistics and Probability, Stochastic Process

RESEARCH EXPERIENCES

- **Parameter estimation for a class of autoregressive conditional heteroscedasticity models** *Sep.2015 – Jul.2016*
Utilized a modified recursive least squares algorithm to estimate the coefficients of power ARCH models and threshold GARCH models.
- **Structure design and algorithm of the Spiking Neuron Networks** *Jan.2014- Jan.2015*
Used the pulse excitation intensity, the fuzzy logic and the mathematical tools, provided a new network architecture for SNN, accelerated the convergence speed of learning process and improved the accuracy and precision of the training.
- **Nonlinear functional analysis** *Nov.2014–Jul.2016*
Used the modern variational method to solve the problem of transition from the finite dimensional space to the infinite dimensional space.

INTERNSHIP EXPERIENCES

- **Trade Banking Department in Bank of China Nantong Branch** *Aug.2015-Sept.2015*
Checked data and organized materials; mastered different kinds of financial products in the bank of China.

IN-CLASS ACTIVITIES

- **School of Innovation and Entrepreneurship** *Oct.2013-Oct.2014*
Learned to use Matlab and apply mathematical instrument to the real problems. Practised mathematical modeling in several competitions held by Dalian University of Technology.
- **Loo-Keng Hua Class** *Mar.2013-Sep.2014*
Entered the Loo-Keng Hua Class held by Chinese Academy of Science. Finished more difficult and extensive courses in main Mathematical courses and passed more strict examinations.
- **Faculty of Management and Economics** *Sep.2013-Jul.2016*
Undertook several main courses in Faculty of Management and Economics.

HONORS & REWARDS

02/2014 3rd prize at Mathematical Contest in Modeling
04/2014 3rd prize in 10th "Challenge Cup" Curricular academic science and technology Competition
10/2013 Dalian University of Technology Excellent Scholarship

ADDITIONAL INFORMATION

Skills: Computer Programming language C++, Computer Programming language C, MATLAB