

Haijun Fu

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Education

University of California, Irvine

B.S. in Mathematics and B.A. in Quantitative Economics

GPA: 3.92/4.0

Relevant Courses: Elementary Analysis, Probability and Statistics, Group Theory, Partial Differential Equations, Numerical Analysis, Intermediate Micro and Macro Economics, Corporate finance, Math of Finance, Econometrics

Irvine, CA

Sep 2012 – Present

Orange Coast College

Associate Degree in Science

GPA: 3.96/4.0

Relevant Courses: Calculus, Ordinary Differential Equations, Linear Algebra, Discrete Mathematics, C++ programming, Micro and Macro Economics

Costa Mesa, CA

Jan 2012 – May 2012

Shanghai University

Bachelor of Business Administration – transferred

GPA: 3.3/4.0

Shanghai, China

Sep 2008 – Dec 2009

Project & Research

The Multinational Time Survey

Sep 2013 – Dec 2013

Supervisor: Prof. Guillaume Rocheteau

- Collected shopping time data from a survey of individuals' diary recording time spent on each activity
- Plotted shopping time value against the inflation rate and applied linear and quadratic regression to work out the relationship between the two time series data
- Applied 15 dummy variables to control countries, continents and decades and avoid multicollinearity

Safe Assets Literature Survey

Apr 2013 – Jun 2013

Supervisor: Prof. Guillaume Rocheteau

- Conducted literature review of economic journals and took notes to sum up determination criteria, supply and demand situation, over-the-count market relation of safe assets
- Delivered speeches and presentations to show understanding in topics including various roles of safe assets, effects of different regulatory, policy and market distortions, and potential future pressure points creating by distortions

Mathematical Strategy for U.S. Freshwater System in 2025

Feb 2013

Supervisor: Prof. Sarah E. Eichhorn

- Collected hundreds of data describing water demand and supply of all states in U.S. by reviewing statistical yearbook covering ten years
- Introduced "Population" as a new variable to estimate water consumption to deal with the problem of missing data
- Split data series into level, trend and seasonality, and tried different seasonal regression models to find out an optimal estimation performance using R and VBA

Teaching Assistant

Math Tutor, Orange Coast College

Sep 2011– Jun 2012

- Worked for about 10 hours weekly to explain exercises to freshmen and sophomore in Calculus tutorials
- Organized appointment and drop-in sessions to answer random questions students

Professional Experience

FUANDA Funds Management Co., Ltd

Shanghai, China

Financial Engineering Internship, Department of Research and Development

Jul 2012 – Aug 2012

- Touched fundamental theories and models of financial derivatives by reviewing *Corporate Finance* and *Options, Futures, and Other Derivatives*
- Simulated stock option trading strategies using Black-Scholes Option Pricing Model with respect to different strike price, market value of asset and expiration time
- Measured and estimated risks of different types of assets using VBA

Industrial and Commercial Bank of China

Shanghai, China

Internship, Department of Credit

July 2011 – Aug 2011

- Understood organizational structure, typical financial services and products in commercial banks
- Assisted in writing industry research report and doing data analysis
- Engaged in credit rating, financial statements composing, and concluded a company's operation status and debt paying ability

Awards & Honors

- Freshman Scholarship in 2008 in Shanghai University
- Membership of Phi Theta Kappa Honor Society
- Dean's List of all terms in UC Irvine

Skills

- Programing Languages: Proficient: Excel VBA, C++, R; Familiar: Matlab, Python
- Language: Native: Chinese; Proficient: English; Intermediate: French