WEI (EDWIN) CHEN

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EXPERIENCE

MARKIT ANALYTICS INC. Vancouver, BC

Assistant Vice President, Finance Engineering, Analytics Group January 2017 – Present

Associate, Finance Engineering, Analytics Group June 2014 – December 2016

May 2011 – Oct 2013

- Developed quantitative models for portfolio analytics engine. Models included across different asset classes: Interest rate, exchange rate, equity, credit, Monte Carlo Simulation for portfolio future exposure, value at risk, and Regulatory Capital calculations.
- Performed parity tests, regression tests, performances tests, grid tests, and other functionality tests.
- Diagnosed, responded, and resolved client tickets or feature request in a timely fashion.
- Worked with clients to investigate and understand their specifications and requirements. Issued statement of work summarizing requirements, and provided a high level description of proposed implementation steps, tests, and potential risks.
- Created detailed implementation and testing plan, assigned the work to project team members, and set up significant milestones. Discussed with clients on a regular basis about issues encountered during the implementation process. Met with team members, reviewed implementation progress and made adjustments in the implementation plan.
- Provided on-site support for clients and helped to resolve modelling and software issues.
- Contributed in optimizing the pricing engine by 70% by trade compression.

INTEL CORPORATION Shanghai, China

Commodity Specialist, *Global Direct Materials Procurements* November 2007 – March 2010

- Conducted supply demand analysis and inventory modeling to determine materials support picture and risk levels. Planned for materials requirement to meet delivery and inventory targets.

EDUCATION

SIMON FRASER UNIVERSITY, BEEDIE SCHOOL OF BUSINESS Vancouver, BC

Master of Financial Risk Management – MFRM August 2011

- Courses: Derivatives, Fixed Income, Stochastic Calculus, Monte Carlo Simulation Methods, Time Series Analysis, Numerical Methods, Market Risk, Asset Pricing
- Thesis: Creating and Extracting Smooth Forward Curves From Commodity Forward Contracts

UNIVERSITY OF BRITISH COLUMBIA, SAUDER SCHOOL OF BUSINESS Vancouver, BC

Bachelor of Commerce May 2007

ADDITIONAL INFORMATION

- Programming/Computer: Java, Python, VBA, MatLab, SQL, Subversion, Git, Excel, Access, QuIC script (a proprietary programming language developed by Markit Analytics Inc.),
- Finance: Mark to market/portfolio future exposure pricing, value at risk calculation, back testing and stress testing techniques, interest rate, exchange rate, equity, and credit derivative modeling and instrument pricing, Hull White model, risk weighted asset, collateral and credit value adjustment/debt value adjustment.
- Languages: English (Fluent), Mandarin (Native), Cantonese (Native).