SIMON WANG

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AREAS OF EXPERTISE

- Analytical Skills
- Financial Derivative Analytics
- Problem Solving
- Risk Management
- Fine-Grained Detail
- Programming & Simulation

PROFESSIONAL EXPERIENCE

FEDERAL RESERVE BANK OF RICHMOND – SENIOR QUANTITATIVE ANALYST (2015-PRESENT)

- Counterparty credit risk supervision:
  Primary responsibilities include counterparty credit supervision, most notably the CCAR stress testing exercise. I am responsible for all facets of counterparty credit risk, specializing in CVA and CDL modeling.
  - Quantitative examiner for the annual CCAR exercise with the large domestic (LISSC) and foreign (IHC) investment banks.
  - Quantitative examiner for Federal Reserve led horizontal exams for LISSC banks, such as CDL EAD exam, XVA desk review, derivative trading credit limits exam, and collateral management exams.
- Quantitative supervision management liaison:
  Help identify quantitative specialists from the Federal Reserve Bank of Richmond to exams, focusing on risks tied to model use. The exams can also solely focus on model risk management.
- Committee member of the annual Federal Reserve Model Risk Management Forum held in Charlotte, North Carolina.
  - From the model risk management perspective, work with regulatory policymakers and senior management teams around the Fed Systems to determine conference topics regarding new policies, systemic and emerging risks.
  - Select conference panelists with a variety of professional backgrounds.

WELLS FARGO – SENIOR QUANT DEVELOPER (2014-2015)

- Delivered and fine-tuned counterparty credit risk (CCR) models.
- Setup Monte Carlo simulation for PFE and CVA calculation.
- Integrated market data, position data, and CCR models into the Monte Carlo simulation computing environment.
- Generated and recorded PFE and CVA results.

THE VANGUARD GROUP – SENIOR SOFTWARE ENGINEER AND QUANT ASSOCIATES (2000-2014)

- Developed a data mining system to market products to retain and deepen relationships with existing clients and attract new clients to Vanguard.
- Interacted with senior management to produce ad-hoc campaigns upon request.
- Developed a search engine that provided information to the Vanguard business. Adapted to a newer generation of search capable of personalization, targeted search, categorization, contextual analysis, and combine search across multiple data sources.
- Developed statistical tools to analyze keywords from the web user queries and dynamically tone the search performance.
- Developed Open Account and Literature online systems for Vanguard.com.

EDUCATION & TRAINING

MASTER OF SCIENCE IN MATHEMATICAL FINANCE
Belk College of Business,
University of North Carolina at Charlotte, NC

MASTER OF SCIENCE IN COMPUTER SCIENCE
Department of Electric Engineering & Computer Science
University of Toledo, OH

SKILLS

MATHEMATICS	Stochastic Calculus, Partial Differential Equation, Numerical Methods, Regression, Time Series, Probability Theory
FINANCE	Derivatives, Greeks, Risk Hedging, Monte Carlo Simulation, Equity, and Fixed Income Instruments
PROGRAMMING LANGUAGES:	Java/C++, Matlab, SAS, SQL, Python