Dapeng (Daniel) **Guan**

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Education

Ph.D. in Physics (Feb, 2003) — Univ. of Illinois at Urbana-Champaign (UIUC), Urbana, IL

M. S. in Finance (May, 2002) — Univ. of Illinois at Urbana-Champaign (UIUC), Urbana, IL

M. S. in Physics (May, 1998) — Carnegie-Mellon University, Pittsburgh, PA

B.S. in Physics — Peking University, Beijing, CHINA

(Admitted to PhD program in Carnegie-Mellon in my junior year and left in 1996 without getting a BS degree)

Work Experience

Freelancer

Apr, 2010 – Present — Shanghai, China

- Developing AI models and trading systems for clients around the world.
- Providing consulting service for investment funds on financial technologies, clean energy, modern agriculture, etc.
- Translating and proofreading as a freelance translator on various projects including technical manuals, academic papers, and pitch materials.

Vice President, Citigroup Alternatives Investment

Apr, 2008 – Apr, 2010 — Citigroup — New York City, NY

- Manage a diversified portfolio of futures, stocks, etc using intraday quantitative strategies.

Associate, Global Proprietary Trading

Apr, 2006 – Apr, 2008 — Credit Suisse Securities (USA) LLC — New York City, NY

- Built an automatic volatility trading system running volatility arbitrage on short-dated options.
- Developed a cross-asset trading strategy by capturing relative value trades among equity, credit, and interest rate products, etc.

Associate, Credit Hybrids Trading

Sept, 2005 – Mar, 2006 — J.P. Morgan Chase & Co. — New York City, NY

- Rotation into the trading desk. Generate proprietary trading ideas to capture either arbitrage or good investment opportunities involving index tranches, bespoke tranches, or single-name products to establish a robust trading strategy in the correlation market.
- Develop new products like exotic portfolio derivatives and credit hybrid products. Responsibilities range from defining the product and deciding the efficient way to risk manage such products.
- Understand miscellaneous issues like rare event risks in various credit hybrids products and search for feasible ways to either hedge or take advantage of such risks.

Associate, Credit Derivatives Research

Mar, 2003 – Sept, 2005 J.P. Morgan Chase & Co. New York City, NY

- Provide daily desk support to the credit hybrids trading desk in both multi-name products like tranches and single-name products like CDS options.
- Provide quick and dirty method to understand the product and market in a timely fashion.
- Proposed and built a multi-name multi-period dynamic model for credit portfolio. The model has been used to price/hedge exotic portfolio derivatives like tranche options and used to exploit the loss/capital structure of a portfolio.
- Built various models on single-name credit exotics and credit hybrids products which involves both credit and interest rate/FX/equity risk.

Summer Associate, Equity Derivatives Research

Summer 2001 J.P. Morgan Chase & Co. New York City, NY

- Designed an efficient way to price American options using stochastic volatility and jump diffusion model (SVJD). Studied the smiles generated from this model, American option early exercise boundary, jumps versus correlation, etc.
- Studied forward smile dynamics under different models.

Research Assistant (RA)

2001 – 2003 Beckman Institute, UIUC Urbana, IL

- Conducted research on three-dimensional quantum transport problems using various methods like Monte-Carlo simulation and Non-equilibrium Green's function.
- Worked on the computer simulation of quantum hall effect and designed parallel algorithms solving partial differential equations (PDE).

Awards and Honors

2001	Member of the honor society of *Phi Kappa Phi* in UIUC.
1998	Received a grade of 192/200 in the qualification exam at the physics department of UIUC, one of the highest scores in the history of physics department.
1996	Admitted to the Ph.D. program in the physics department of Carnegie-Mellon University while I was a junior at Peking University.
1993 - 1996	Distinguished Student Scholarship for three consecutive years in Peking University.
1996	Challenge Cup Award for independent research project competition in Peking University.
1996	Award for Mathematical Modeling Competition in Peking University.

Languages

English (fluent), Chinese (native).