

HEITOR CHANG

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EDUCATION

New York University, Courant Institute of Mathematical Sciences, New York, NY

M.S. in Mathematics in Finance, GPA 3.4/4.0 *Sept. 2007 – Jan. 2009*

Stanford University, Stanford, CA

M.S. in Materials Science & Engineering, GPA 3.6/4.0 *Sept. 2005 – June 2007*

B.S. in Mathematical & Computational Science, GPA 3.7/4.0 *Sept. 2001 – June 2005*

WORK EXPERIENCE

Pontual Exportação e Importação, Ltda., São Paulo, SP, Brazil

Sales Analyst and Webmaster *Nov. 2011 – Present*

- Develop and maintain a product catalog PHP website at <http://pontualimportbrindes.com.br/>
- Forecast sales for over 500 products and determine which ones should be restocked.
- Compile lists of preorders, notifying the salesperson when products become available.

Merrill Lynch & Co., Inc., New York, NY

Summer Associate, Global Research *June 2008 – Aug. 2008*

- *Bonds* – Modeled the prepayment speeds of mortgage revenue bonds and calculated their prices and risk profiles.
- *Equities* – Backtested the performance of a cash-collateralized portfolio of futures as a potential new product.
- *Commodities* – Compared the returns and volatility of crude oil futures relative to large-cap refinery equities.

Stux Capital Management, LLC, New York, NY

Intern, U.S. Equity Investments *Feb. 2008 – Apr. 2008*

- Consolidated, streamlined, and added error-checking to monthly returns spreadsheets.
- Developed a visual interface that communicates with a real-time database to obtain a fund's returns, increasing productivity and minimizing errors.

Adair Capital, LLC, New York, NY

Intern, Hedge Fund of Funds *Sept. 2007 – Jan. 2008*

- Performed Matlab risk analytics by correlating hedge fund strategies with macroeconomic risk factors to predict risk-adjusted returns for specific hedge funds.
 - Developed a Matlab GUI for a Brownian bridge process based on recursive estimates that measures hedge funds' exposure to benchmark indices and detects possible shifts in their investment strategy.
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RESEARCH EXPERIENCE

Dept. of Materials Science & Engineering, Stanford University, Stanford, CA

Mechanical Properties Research Assistant, Prof. R. H. Dauskardt Research Group *June 2005 – Feb. 2007*

- Constructed fracture simulations to predict the reliability of novel and porous nanomaterials.
- Optimized Matlab scripts into C programs, speeding up computations that took one day to about two hours.

Carnegie Institution for Science, Stanford, CA

Genetics Research Assistant, Dr. Susan S. Thayer Research Group *Mar. 2004 – June 2004*

- Performed regression analysis in SAS to identify statistically significant correlations between eight data sets.