

YUTIAN WANG

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EDUCATION

University of Michigan

Master of Science in Quantitative Finance and Risk Management

Ann Arbor, MI

Sept. 2018 – May 2020

- Related Courses: Discrete State Stochastic Processes, Financial Mathematics, Numerical Methods, Financial Modeling, Stochastic Analysis for Finance, Data Science in Python, Statistical Models and Methods for Financial Data

Wuhan University

Bachelor of Economics in Financial Engineering

Wuhan, China

Sept. 2014 – June 2018

- GPA: 3.51/4.0
- Related Courses: C++, MATLAB, Stochastic Processes, Real Analysis, Securities Investment Analysis, Data Statistics Analysis, Financial Engineering, Ordinary Differential Equations, Dynamic Optimization

PROFESSIONAL EXPERIENCE

Huarong Securities

Quantitative Analyst for Investment

Wuhan, China

June 2017 – Sept. 2017

- Implemented quantitative trading models, developed and tested quant trading strategies using statistical & numerical methods and MATLAB & Python within all A-shares and H-shares to provide trading suggestions for clients
- Designed and backtested optimization algorithms for portfolio construction and provided recommendations for clients
- Researched newly introduced data terminals and quantitative databases to generalize them in department and applied them to initial practical use

Bank of China

Analyst for Risk Management and Sales

Wuhan, China

June 2016 – Sept. 2016

- Conducted risk assessment for real estate loans and improved risk management strategy by resolving identity information issues using MATLAB and image processing software and completed promptly for inspection
- Advertised loan transaction and connected with clients, resulting in increased sales of main products by over 50%
- Composed credit investigation materials for over 500 users and shorten the work period by half

RELATED PROJECTS

Cornell Investment Portfolio Case Competition

Team Member

New York City, NY

Jan. 2019 – Feb. 2019

- Built model for asset allocation with CAPM & Sharpe Ratio using EXCEL and provided optimal proportion for portfolios
- Analyzed historical revenue of mutual funds and conducted predictive analysis for revenue data to select optimal funds
- Calculated risk with VaR model using Monte Carlo simulation for clients with various risk preferences and constructed rebalancing rules based on client perspectives, made presentation stating models and product design

China Banking Database

Founding Member

China

Nov. 2016 – July 2017

- Collaborated with faculty in Wuhan University to create first comprehensive commercial bank database in China to serve as foundation for bank research and business & policy consulting
- Analyzed financial data from over 800 commercial banks and finished the database construction for over 30 cities in China
- Developed analytical data reports to supervisors and improved database structure

Mathematical Contest in Modeling (MCM/ICM)

Team Member

Worldwide

Mar. 2017

- Constructed mathematical models based on Generalized Stochastic Petri Net and found bottlenecks for airport security
- Processed data of flight arrival times, built optimization models to shorten security waiting time and wrote paper

Finance Development and Infrastructure Construction Project

Research Assistant for Professor Zhiping Zhou

Wuhan University

Nov. 2016 – Apr. 2017

- Scraped electronic finance data and data on virtual banks from databases for next-step research and paper writing
- Cleaned data and provided solutions for missing information to compose fundamental database for research

CERTIFICATIONS & AWARDS

- **Midwest Case Competition** *3rd Place* *Ann Arbor, MI* *Mar. 2019*
- **SAS Certified Advanced Programmer for SAS 9** *Jan. 2018*
- **SAS Certified Base Programmer for SAS 9** *Nov. 2017*
- **China Undergraduate Mathematical Contest in Modeling** *The second prize in Hubei Province* *Oct. 2016*

SKILLS

- **Software Skills:** Python, Matlab, R, SAS, Stata, Bloomberg, Factset, LaTeX, Wind, Excel, Word, PowerPoint
- **Work Skills:** Financial and Mathematical Writing, Communication (written and oral)
- **Languages:** English (Fluent), Mandarin (Native Speaker)

LEADERSHIP EXPERIENCE & INTERESTS

- **Leadership:** Vice President of Students' Association Union *Wuhan University*
- **Volunteer:** AIESEC IDP Project, Member of Hubei Young Volunteers Association
- **Interests:** Playing Violin for Over Eight Years