

YINONG TANG

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – January 2020)

- **Coursework:** One-factor interest rate models, two-factor Hull-White, Black-Scholes, credit risk and credit derivatives, dynamic asset pricing models, LMM, numerical linear algebra, Monte Carlo

UNIVERSITY COLLEGE LONDON

London, UK

BSc in Mathematics (2015 - 2018)

EXPERIENCE

Lingjun Investment LLP

Beijing, China

Options Intern (Jun 2019 – Aug 2019)

- Expanded existing trading models based on ARIMA; improved the IR by 10%
- Developed trading strategies on China ETF markets based on HMM and its variants; learned parameters by EM, BW algorithms and compared the efficiency
- Implemented and backtested volatility analysis algorithms over China A share based on GARCH (for forecasting), SABR (ARIMA forecasting SABR factors calibrating)
- Extracted trading signals by constructing linear models for YINN/YANG, SSE 50/FTSE-A50

MORGAN STANLEY CAPITAL INTERNATIONAL

Beijing, China

Risk Management Analytics Intern (Aug 2017 – Oct 2017)

- Computed value of bonds/options in python and priced with Monte Carlo simulation
- Generated data sample that follows T distribution using python and designed corresponding code
- Calculated Monte Carlo Simulation based VaR for portfolio using python

HENTAICHANGCAI SECURITIES CO. LTD

Beijing, China

Financial Market Intern (Jul 2016 – Aug 2016)

- Analyzed and audited financial statements by collating and sorting out financial data
- Followed-up supervision of Fixed-income products and compiled trustee reports

PROJECTS

UNIVERSITY COLLEGE LONDON

London, UK

Algebra/Number Theory/Combinatorics

- Implemented QS/CF/NFS algorithms in finding generators and discrete logarithms in cyclic group
- Analyzed and synthesized best algorithm for factoring product of two primes

Molecular BioSystems Research

- Predicted ACTH-Secreting Pituitary Adenoma potential miRNA-disease associations in Matlab
- Performed Drug–target interaction prediction by random walk on the heterogeneous network to predicting prioritization of candidate targets for given drug in Matlab

NEW YORK UNIVERSITY

New York, NY

Computing in Finance(Java)

- Designed Monte Carlo based simulation code to price European/Asian options with junit for unit testing and used importance sampling to perform variance reduction during simulations
- Implemented and improved K-means algorithm to demonstrate multi-dimensional point/fixed size clustering with followed up unit testing

Risk & Portfolio Management

- Computed excess returns for different funds by using money market fund as the risk free rate and construct the risk capital allocation model

COMPUTER SKILLS/OTHER

Programming Languages: Java, Python

Other Software: Microsoft office, MATLAB, Wolfram alpha, LaTeX

Languages: Chinese (native), English (fluent)