

STEVEN YU

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences GPA: 3.5
M.S. in Mathematics in Finance (expected – January 2020)

- *Future Coursework:* support vector machine, random forest regression, gradient boosting
- *Coursework:* Mean-variance optimization, Black-Litterman, Monte Carlo simulation

UNIVERSITY OF BRITISH COLUMBIA Vancouver, BC
MS and BS in Chemical Engineering (September 2007 – May 2013) GPA: 3.5

EXPERIENCE

Connor Clark & Lunn Investment Management Vancouver, BC
Quantitative Researcher (June 2019 – August 2019)

- Developed, backtested, and optimized mid-frequency momentum-related alpha factor on global equities using daily trading volume and residual return
- Applied OLS to test power and robustness of signal based on IC, with annual return of 18%
- Adjusted and cleaned 80GB of data to enhance the signal by 5%

7PARK DATA New York, NY
Data Science Intern (November 2018 – May 2019)

- Learned Natural Language Processing techniques to detect signals from alternative data
- Improved mapping accuracy by 12% through optimization of algorithm

CANADIAN FORCES Victoria, BC
Marine Engineer (May 2013 – May 2016)

- Designed, developed, and implemented alternative strategies to solve problems associated with the machinery, electrical, and computer systems on HMCS Vancouver

UNIVERSITY OF BRITISH COLUMBIA Vancouver, BC
Research Assistant (September 2011 – April 2013)

- Researched papers on how to turn waste into energy and applied multivariable optimization to improve process to triple the yield and reduce contaminant emission by 90%

PROJECTS

Algorithmic Trading (Python)

- Built a market impact model with non-linear regression according to Almgren et al.'s (2005) approach using the TAQ data
- Identified 50 pairs trading opportunities using the Granger-Engle (1987) cointegration test

Portfolio Optimization(R)

- Implemented mean-variance portfolio optimization on 7 Vanguard funds, computed the portfolio composite, Sharpe ratio and VaR
- Improved robustness by incorporating subject view of the stock returns with Black-Litterman model

Computing in Finance (Java)

- Implemented K-Means machine learning algorithm to efficiently cluster 10,000 points
- Priced European and Asian options with Monte Carlo Simulation and optimized the process with antithetic algorithm, Java Message Service (ActiveMQ) and GPU computing (OpenCL)
- Optimization of the algorithm and data structure led to a speedup of 5 times faster than average

COMPUTER SKILLS/OTHER

Programming Languages/Other Software: Java, R, Python, C++, Microsoft Office, MATLAB, KDB
Languages: Mandarin (Native), English (fluent)
Professional Certification: CFA Level III