

## Yongnan Che

(347) 205-7711 ■ yc3901@nyu.edu

### EDUCATION

---

#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (Expected – December 2020)

- **Coursework in progress:** Derivative Securities, Data Structure & Algorithms, Object Oriented Programming, Black-Scholes, Derivatives Pricing, Ito calculus, Time Series Analysis, Monte Carlo Simulation

#### University of Wisconsin-Madison

Madison, WI

#### B.A. in Mathematics, B.A. in Computer Science and B.A. in Economics (2015-2019)

- **Coursework:** Data Structures with JAVA, Artificial Intelligence, Intro to Algorithms, ODE, Linear Algebra, Stochastic Process, Probability Theory, Discrete Math
- **Award:** Veldor Kopitzke Scholarship and Meek Bishop Scholarship in Economics

### EXPERIENCE

---

#### Guangzheng Hang Seng Securities

Beijing, China

#### Summer Researcher (June 2019 – Aug 2019)

- Conducted research on classifying stocks with their performance using basic machine learning knowledge like SVM, k-Nearest Neighbor, and decision trees, etc. with the help of Python packages
- Performed data analysis and visualization to help draft weekly report using Python packages like Matplotlib and Plotly
- Implemented a neural network with the help of Python to predict the movement of stocks and explored its profitability to present to the trading team

#### Morgan Stanley

New York, NY

#### Equity Strategist Assistant (Jun 2018 – July 2018)

- Applied knowledge of Python to perform statistical analysis on different factor datasets such as SMB, HML, and Rm-Rf to visualize the data
- Built factor-based investment strategies and researched trends in risk premium investment
- Analyzed factor attributions of unknown equity strategies based on Fama-French-factor model using rolling regressions to generate potential strategies for our clients

#### Hongta Securitates

Shanghai, China

#### Quantitative Analyst Intern (May 2017 – Jul 2017)

- Performed multi-factor regression on the CSI 500 stocks to select best stocks according to the regression model and make a list to present to traders for further analysis
- Cooperated with colleagues to gather market information on stocks for traders
- Maintained and improved previous programs that are used to analyze stocks with good performance and to predict their future movements

### PROJECTS

---

#### University of Wisconsin-Madison

Madison, WI

#### In-class Kaggle competition on entity matching of items between Walmart and Amazon

- Conducted EDA and data cleaning in Python
- Utilized useful packages like Regex and fuzzy matching to assign numerical score to pairs of instances
- Applied ensemble method (voting on logistic regression, KNN, and random forest) to predict if a pair of items in these two stores are the same

### COMPUTER SKILLS/OTHER

---

**Programming Languages:** C, C++, Java, Python, R, STATA

**Languages:** Mandarin (native), English (fluent), Spanish (intermediate)