

YIFAN WEI

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – Dec 2020)

- **Future Coursework:** Quantitative portfolio theory, interest rate and currency derivatives, risk management, stochastic calculus, dynamic programming, Monte Carlo and finite difference methods

PURDUE UNIVERSITY

West Lafayette, IN

BS in Mathematics, Actuarial Science & Statistics (Jan 2015 – May 2019)

- **Coursework:** Real analysis, measure theory, ODE, PDE, abstract algebra, Galois theory, probability, game theory, statistics, time series, annuity and interest theory, actuarial model and life contingency, Black-Scholes formula, derivative pricing, regression analysis, severity and frequency models

EXPERIENCE

PURDUE UNIVERSITY

West Lafayette, IN

Undergraduate Teaching Assistant (Jan 2019 – May 2019)

- Led 30-40 students in discussion in python coding labs and projects
- Graded assignments and explained questions for students enrolled in python coding courses

REU in Mathematics Undergraduate Research Assistant (May 2018 – Aug 2018)

- Analyzed and classified generic four-circles configurations on Riemann sphere to derive qualitative properties of real solutions of Painleve VI equations, prepared drafts for math paper using LaTeX
- Applied Burnside's Lemma to prove equivalent class property in classification
- Used exterior algebra and combinatorics such as Young tableau to study classification structure

GREENLAND FINANCIAL HOLDINGS GROUP

Shanghai, China

Asset Management Intern (May 2017 – Jul 2017)

- Researched and analyzed over 200 stocks in biological medicine industry in Chinese Security Market
- Investigated annual reports of target companies to determine earning abilities and forecast future profitability, diagnosed financial conditions of target companies based on their financial ratios
- Collected data using Wind and transformed stock data using Excel

PROJECTS

PURDUE UNIVERSITY

West Lafayette, IN

Python: Boiler Golden Game (Sep 2018 – Dec 2018)

- Used python functions, graphics, and other modules to lead development of the game
- Designed algorithm for the game

Investment Managements: Stock Trading Simulation (Feb 2018 – Apr 2018)

- Traded stocks in simulation market on Stock-Trak in a three-months period
- Constructed portfolio and tested trading strategy by trading stocks, options, and other derivatives day by day to improve the portfolio value, analyzed losses and gains weekly

Galois Theory: Transcendence of π (Mar 2018 – Apr 2018)

- Applied Galois Theory to study and prove Lindemann Theorem
- Presented findings to classmates and professors

COMPUTER SKILLS/OTHER

Programming Languages: Python, Java

Other Software: Microsoft Office, LaTeX, SAS, R

Languages: Mandarin (native), English (fluent)

Certificates: Exam-FM (Financial Mathematics), Exam-P (Probability), VEE-APPSTATS (Applied Statistics), VEE-CORPFIN (Corporate Finance), VEE-ECON (Economics) offered by Society of Actuaries