JEREMY YANG

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EDUCATION

NEW YORK UNIVERSITY New York, NY
Courant Institute of Mathematical Sciences GPA: N/A/4.00
Master of Mathematics in Finance (September 2019 – May 2021)

- ***Future Coursework:*** Quantitative portfolio theory, derivative models, Black-Scholes & stochastic processes, PDEs & dynamic programming, risk management (VAR & stress testing), big data, and continuous time finance

DUKE UNIVERSITY Durham, NC
Fuqua School of Business GPA: 3.81/4.00
Master of Management Studies: Foundations of Business (July 2018 – May 2019)

- ***Selected Coursework:*** Financial analysis, statistical analysis using STATA (PCA), Monte Carlo simulation

NEW YORK UNIVERSITY New York, NY
Courant Institute of Mathematical Sciences GPA: 3.77/4.00
Bachelor of Mathematics and Economics Joint, Music Minor (September 2015 – May 2019)

- ***Selected Coursework:*** Econometrics with coding in R, theory of probability, linear algebra, and ODEs

EXPERIENCE

NEW YORK BAY CAPITAL New York, NY
Investment Banking Analyst (June 2019 – August 2019)

- Developed processes to analyze & pitch company's first debt capital market client, $5B LatAm government bonds; modeled bond valuation and quantified credit risks through comparables and fundamental cash-flow analysis
- Constructed DCF models for $300M EMEA agribusiness merger, focusing on pre/post-merger valuations
- Guided marketing strategies, sourced potential investors, and presented pitching materials for deals

GRANDLY INTERNATIONAL FINANCIAL GROUP Hong Kong, China
Investments Analyst (May 2018 – July 2018)

- Implemented cross-asset, cross-region quantitative trading strategies in Python with over 40 investment assets, conducting back-tests and parameter optimizations over a 20-year period
- Performed and published market research on cryptocurrency, detailing market views and trade ideas
- Provided ad hoc support to portfolio managers in investment research, client requests, and risk analysis

LOUIS DREYFUS COMPANY Beijing, China
Commodities Desk Analyst (July 2017 – August 2017)

- Designed and tested systematic futures trading strategies using fundamental valuation models
- Increased company-wide database efficiency by programming automated data updates and cross-checks

GUANTONG FUTURES BROKERAGE Beijing, China
Futures Desk Analyst (June 2016 – August 2016)

- Created new portfolio construction process by shifting priority from maximizing return to risk-based framework
- Serviced individual and corporate client accounts, and identified potential new clients

PROJECTS & EXTRACURRICULAR

DUKE UNIVERSITY Durham, NC
Automobile Market Segmentation (March 2019)

- Investigated in STATA demand in automobile markets by employing factor and cluster analysis on survey data through PCA and dendrograms methods, before segmenting clusters using crosstabs

COLLEGIATE STARLEAGUE New York, NY
Team Captain & Manager (October 2017 – Present)

- Captained NYU and Duke varsity Dota 2 esports teams over 3 seasons with a division I top 16 finish
- Recruited and managed rosters, scheduled team events, developed strategies, and led in-game calls

NEW YORK UNIVERSITY New York, NY
Macroeconomic Econometrics Analysis (April 2018)

- Performed multivariate regressions in R to identify key factors influencing US wage and employment trends, with consideration for multicollinearity, omitted variable bias, and instrumental variables

COMPUTER SKILLS/OTHER

Programming Languages & Software: Python, R, STATA, VBA, Bloomberg, Microsoft Office Suite
Languages: Mandarin Chinese (native) **|** ***Interests:*** Tabletop (D&D/poker), skiing, theater, composing/piano, singing