

YUEYAN (JACQUELINE) ZHUANG
(312) 806-3829 ■ jacqueline.zhuang@nyu.edu

EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – December 2020)

- **Coursework:** Derivative securities, OOP in Java, algorithmic trading & quantitative strategies, stochastic calculus, time series analysis & statistical arbitrage, fixed income derivatives

UNIVERSITY OF CHICAGO Chicago, IL

BS in Mathematics & BA in Economics (September 2014 – June 2018)

- **Coursework:** Applied regression analysis, econometrics, investments, calculus-based probability, statistical theory and method, game theory, intermediate micro/macroeconomics, ODE
- **Awards:** Graduated with General Honors; Academic Dean's List for Year 2015-2018

EXPERIENCE

HAITONG SECURITIES CO., LTD Shanghai, China

Summer Fixed Income Trading Analyst (June 2019 – July 2019)

- Executed and monitored company trades with daily trading volume of more than RMB800 million
- Analyzed company's position and wrote report by the end of each trading day to portfolio manager
- Researched topics such as MBS; performed quantitative industry analysis of debt and bond markets

UNIVERSITY OF CHICAGO Chicago, IL

Research Assistant, Booth School of Business (October 2018 – June 2019)

- Completed pattern recognition on datasets to determine the value and influence of non-compete contracts in labor market
- Designed algorithm in Python to automate the manual identification and classification process
- Initiated a project regarding Asset Pricing Theory and copy-edited related papers and documents

Teaching Assistant/ Grader, Mathematics & Statistics Department (September 2015 – June 2018)

- Facilitated discussion sessions for 30-40 students in various math and statistics classes
- Graded homework for 60-70 students after figuring out solutions and hosted weekly tutorial sessions
- Evaluated students' performance to provide assistance and feedback

ASPEN CAPITAL Beaverton, OR

Summer Quantitative Analyst, Portfolio Analytics (June 2017 – August 2017)

- Conducted investment analysis on various assets including mortgage-backed securities and bonds
- Implemented project to price mortgage servicing rights (MSR) as well as asset-backed securities
- Evaluated and modeled new acquisitions and current assets and tracked portfolio performance

DELOITTE TOUCHE TOHMATSU LIMITED Shanghai, China

Tax Department Intern, Business Process Solutions Team (June 2016 – August 2016)

- Analyzed financial statements and researched tax related issues for Fortune 500 companies in diverse fields including industrial maintenance, wholesale supermarket, media and technology
- Assisted with accounting vouchers, general ledgers, and tax forms for client companies

KPMG Shanghai, China

Audit Department Intern (July 2015 – August 2015)

- Analyzed capitalization and leverage for Standard Chartered Bank and produced year-end audit
- Devised weekly reports on risk management procedures for client companies respectively

COMPUTER SKILLS AND OTHER

Programming Languages: Java, Python, R, SQL

Other Software: Microsoft Office (Word, Excel, Powerpoint), MATLAB, STATA, LaTeX

Languages: Mandarin (Native), Shanghainese (Native), English (Fluent), Cantonese (Fluent)

Certificate: CFA Level II Candidate (Passed Level I in June 2019)

Interests: Ballet (CSTD Level 6); Traveling; Wine Tasting