BOHAN YANG
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EDUCATION

NEW YORK UNIVERSITY - The Courant Institute of Mathematical Sciences New York, NY
M.S. in Mathematics in Finance (expected December 2021)

- ***Current Coursework:*** Stochastic Calculus, Machine Learning in Quantitative Finance, Risk and Portfolio Management, Scientific Computing in Finance, Trading Energy Derivatives, Market Microstructure, Fixed Income Derivatives, Time Series and Statistical Arbitrage

UNIVERSITY OF CALIFORNIA, DAVIS (GPA: 3.93) Davis, CA
B.S in Mathematical Analytics and Operation Research
B.S in Statistics **Minor in Economics** (2016-2020)

- ***Coursework:*** Stochastic Process, Convex Optimization, Numerical Analysis, Time Series Analysis, Bayesian Statistics, Machine Learning, ODEs, Macroeconomics, Econometrics
- ***Honors:*** Wasser Math Prize, Dean's Honor List, Phi Kappa Phi

EXPERIENCE

Capital Market Risk Advisors New York, NY
Quantitative Analyst (04/2021 -- 09/2021)

- Conducted valuations for the government to determine the amount of derivative cash flow loss and termination loss undertaken from banks involved in manipulating floating interest rate
- Constructed automated data pipeline to process updated data feed into the valuation model for calculating securities/loans cash flow loss, sale loss and charge-off loss.

Monet Global Consulting Group Boston, MA
Quantitative Analyst (06/2019 -- 08/2019)

- Applied double adjustable dynamic trading strategy & momentum trading strategy to Credit Default Swap Index, used Monte Carlo Simulation for optimized parameters.
- Simulated the Moody's US Local Government General Obligation Debt rating system, feature engineering on qualitative factors and applied machine learning models on the rough scoreboard
- Utilized NLP to analyze the Beige Book in reaction to the Fed's reduction of interest;investigated relationship between words and made predictions with sentimental analysis

Morgan Stanley Huaxin Fund Management Co. Ltd Beijing, China
Manager Assistant (08/2017 -- 09/2017)

- Implemented Single-Factor strategy & cap-weighted Multi-Factors strategy for stock selection on Chinese stock market with python, conducted backtesting to assess the capacity of each strategy

PROJECTS

New York University New York, NY
Commodity Trading Strategy of Oil Derivatives (with Prof. Ilia Bouchouev)

- Applied Momentum to Carry Strategy, speed up the flip frequency of contango & backwardation.
- Added Congestion Strategy in to strengthen the time spread, provide liquidity during the roll
- Calibrated the parameter to maximize the sharpe ratio of the weighted portfolio.

UNIVERSITY OF CALIFORNIA, DAVIS Davis, CA
Linear Programming (LP) & Polytopes (with Prof. Jesus De Loera)

- Accomplished MATLAB code in revised simplex method of high-dimensional LP problems, trained model to give the pivoting rule that enabled optimized iteration steps with Tensorflow.

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Python (3 yrs), R(4 yrs), MATLAB(4 yrs), JAVA (1yr)
Awards: Kaggle silver medal on IEEE-CIS Fraud Detection Competition (Top 1%, 30/6381)